

Form 990-PF Gain or (Loss) from Sale of Assets Statement 1

(a) Description of Property			Manner Acquired	Date Acquired	Date Sold
Public Investments			Purchased		
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss	
152,022,835.	93,653,883.	0.	0.	58,368,952.	

(a) Description of Property			Manner Acquired	Date Acquired	Date Sold
Private Investments			Purchased		
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss	
2,910,896,839.	2,867,486,820.	0.	0.	43,410,019.	

(a) Description of Property			Manner Acquired	Date Acquired	Date Sold
Currency Loss on Cash Balances			Purchased		
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss	
0.	0.	0.	0.	-372,107.	

(a) Description of Property	(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Manner Acquired Deprec.	(f) Date Acquired Gain or Loss	Date Sold
Currency Gain on Foreign PRIs	0.	0.	0.	Purchased	0.	24,059.

(a) Description of Property	(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Manner Acquired Deprec.	(f) Date Acquired Gain or Loss	Date Sold
Loss on Conversion of Real Estate	0.	0.	0.	Purchased	0.	-524,012.

(a) Description of Property	(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Manner Acquired Deprec.	(f) Date Acquired Gain or Loss	Date Sold
Pass Through from K-1s	0.	0.	0.	Purchased	0.	95,594,585.

Capital Gains Dividends from Part IV	0.
Total to Form 990-PF, Part I, line 6a	196,501,496.

Form 990-PF Interest on Savings and Temporary Cash Investments Statement 2

Source	Amount
Interest on Cash and Cash Investments	540,315.
Total to Form 990-PF, Part I, line 3, Column A	540,315.

Form 990-PF	Dividends and Interest from Securities	Statement	3
<u>Source</u>	<u>Gross Amount</u>	<u>Capital Gains Dividends</u>	<u>Column (A) Amount</u>
Dividends and Interest from Securities	44,697,013.	0.	44,697,013.
Total to Form 990-PF, Part I, ln 4	44,697,013.	0.	44,697,013.

Form 990-PF	Rental Income	Statement	4
<u>Kind and Location of Property</u>	<u>Activity Number</u>	<u>Gross Rental Income</u>	
Rental Income, Non-Debt. Financed Property	2	154,678.	
Total to Form 990-PF, Part I, line 5a		154,678.	

Form 990-PF	Rental Expenses	Statement	5
<u>Description</u>	<u>Activity Number</u>	<u>Amount</u>	<u>Total</u>
Rental Expense		177,250.	
- SubTotal -	2		177,250.
Total rental expenses			177,250.
Net rental Income to Form 990-PF, Part I, line 5b			-22,572.

Form 990-PF	Other Income	Statement	6
<u>Description</u>	<u>(a) Revenue Per Books</u>	<u>(b) Net Investment Income</u>	<u>(c) Adjusted Net Income</u>
Pass Through Income from K-1s	0.	48,675,504.	
Program Related Investments	1,731,838.	1,731,838.	
Proceeds from class action lawsuits	36,045.	36,045.	
Total to Form 990-PF, Part I, line 11	1,767,883.	50,443,387.	

Form 990-PF	Legal Fees			Statement	7
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
Simpson Thacher & Bartlett	240,918.	138,709.		0.	
Resources Law Group	111,838.	0.		0.	
Quarles & Brady	74,122.	74,122.		0.	
Goodwin Proctor	47,559.	47,559.		0.	
Trucker Huss	35,606.	0.		0.	
Caplin & Drysdale Chartered	21,508.	3,760.		0.	
Nielsen, Merksamer, Parrinello	14,883.	0.		0.	
GCA Law Partners	9,240.	0.		0.	
Schiff Harding	8,612.	8,612.		0.	
Fenwick & West	5,460.	0.		0.	
Wormser, Kiely, Galef & Jacobs	4,250.	0.		0.	
Others	1,348.	0.		0.	
Charitable purpose portion of above	0.	0.		325,840.	
To Fm 990-PF, Pg 1, ln 16a	575,344.	272,762.		325,840.	

Form 990-PF	Accounting Fees			Statement	8
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
PriceWaterhouseCoopers	176,500.	105,900.		0.	
Deloitte Tax LLP	94,762.	67,610.		0.	
Callan Associates	58,838.	5,884.		0.	
Hood & Strong	28,000.	2,800.		0.	
Fidelity Investment Services	20,000.	2,000.		0.	
ClearBenefits Administrators	13,208.	1,321.		0.	
North Bay Pensions	6,810.	0.		0.	
Automatic Data Processing	5,274.	527.		0.	
Others	250.	0.		0.	
Charitable purpose portion of above	0.	0.		116,639.	
To Form 990-PF, Pg 1, ln 16b	403,642.	186,042.		116,639.	

Form 990-PF	Other Professional Fees			Statement	9
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
Investment Management Fees	2,537,562.	2,537,562.		0.	
Program Consultants	893,684.	0.		0.	
Facilities Consultants	9,515.	637.		0.	
Computer Consultants	1,045,784.	104,578.		0.	
Other Consultants	605,228.	151,614.		0.	
Charitable purpose portion of above	0.	0.		1,929,039.	
To Form 990-PF, Pg 1, ln 16c	5,091,773.	2,794,391.		1,929,039.	

Form 990-PF	Taxes			Statement	10
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
Curr & Def.Federal Excise & UBI Tax	193,798.	0.		0.	
To Form 990-PF, Pg 1, ln 18	193,798.	0.		0.	

Form 990-PF	Other Expenses			Statement	11
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
Temporary Personnel Staff Recruitment, Relocation and Training	1,190,883.	48,839.		0.	
Computer Equipment, Software, Repair & Maintenance	637,582.	28,173.		0.	
Property & Liability Insurance	590,752.	158,401.		0.	
Postage and Supplies	222,215.	20,104.		0.	
Office Furniture, Equipment & Maintenance	185,862.	15,728.		0.	
Loss on Settlement of Notes Receivable	98,361.	11,754.		0.	
Pass Thru Expense from K-1s	14,500.	0.		0.	
	0.	39,024,844.		0.	

Charitable purpose portion of above	0.	0.	2,428,578.
To Form 990-PF, Pg 1, ln 23	<u>2,940,155.</u>	<u>39,307,843.</u>	<u>2,428,578.</u>

Form 990-PF	Other Decreases in Net Assets or Fund Balances	Statement 12
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Description	Amount
Net change in unrealized gain/loss	265,509,152.
Unrecognized Retiree Medical Program Cost	2,662,895.
Total to Form 990-PF, Part III, line 5	<u>268,172,047.</u>

Form 990-PF	U.S. and State/City Government Obligations	Statement 13
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Description	U.S. Gov't	Other Gov't	Book Value	Fair Market Value
GNMA	X		203,843.	203,843.
NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO - Income ⁰	X		557,693.	557,693.
TREASURY BILL 03-15-2012 ZCPN ⁰	X		86,296,548.	86,296,548.
U S TREASURY BILL ZERO COUPON DUE 04-05-2012 REG ⁰	X		299,984.	299,984.
UNITED STATES OF AMER TREAS BILLS 06-28-2012 0 NTS 28/06/12 ⁰	X		17,294,897.	17,294,897.
UNITED STATES TREAS BILLS 02-09-2012 ⁰	X		99,999.	99,999.
UNITED STATES TREAS BILLS ZCP 06-21-2012 ⁰	X		47,487,793.	47,487,793.
UNITED STATES TREAS BILLS ZERO CPN 06-07-2012 ⁰	X		299,942.	299,942.
UNITED STATES TREAS NTS DTD 00305 .625% DUE 06-30-2012 REG ⁰	X		259,116,543.	259,116,543.
UNITED STATES TREAS NTS DTD 12/31/2011 .125% DUE 12-31-2013 REG ⁰	X		74,812,500.	74,812,500.
US TREAS BILLS ZCP 06-14-2012 ⁰	X		24,694,418.	24,694,418.
Total U.S. Government Obligations			<u>511,164,160.</u>	<u>511,164,160.</u>
Total State and Municipal Government Obligations				
Total to Form 990-PF, Part II, line 10a			<u>511,164,160.</u>	<u>511,164,160.</u>

Form 990-PF

Corporate Stock

Statement 14

Description	Book Value	Fair Market Value
1ST COMWLTH FNCL CORP COM LM	268.	268.
1ST HORIZON NATL CORP COM	1,824.	1,824.
1ST NIAGARA FINL GROUP INC NEW COM	2,468.	2,468.
3M CO COM	49,283.	49,283.
5TH 3RD BANCORP COM	10,354.	10,354.
AAON INC COM	533.	533.
AAR CORP COM	422.	422.
AARON'S INC CLASS A	1,761.	1,761.
ABAXIS INC COM	304.	304.
ABBOTT LAB COM	75,123.	75,123.
ABERCROMBIE & FITCH CO CL A	3,565.	3,565.
ABM INDS INC COM	680.	680.
ACADIA RLTY TR COM	1,067.	1,067.
ACCENTURE PLC SHS CL A NEW	29,383.	29,383.
ACCO BRANDS CORP COM	1,225,550.	1,225,550.
ACCURIDE CORP NEW COM	788,896.	788,896.
ACE LTD COM	20,405.	20,405.
ACI WORLDWIDE INC COM	659.	659.
ACTUANT CORP CL A NEW	1,339.	1,339.
ACUITY BRANDS INC COM	2,014.	2,014.
ACXIOM CORP COM	684.	684.
ADOBE SYS INC COM	12,269.	12,269.
ADTRAN INC COM	1,659.	1,659.
ADVANCE AUTO PTS INC COM	4,317.	4,317.
ADVANCED ENERGY INDS INC COM	429.	429.
ADVANCED MICRO DEVICES INC COM	2,630.	2,630.
ADVENT SOFTWARE INC COM	487.	487.
AECOM TECHNOLOGY CORP DELAWARE COM	2,098.	2,098.
AEGION CORP 10	767.	767.
AEROPOSTALE COM	946.	946.
AEROVIRONMENT INC COM	346.	346.
AES CORP COM	6,488.	6,488.
AETNA INC	13,079.	13,079.
AFFILIATED MANAGERS GROUP INC COM	4,222.	4,222.
AFFYMETRIX INC OC-CAP	274.	274.
AFLAC INC COM	17,564.	17,564.
AGCO CORP COM	3,395.	3,395.
AGILENT TECHNOLOGIES INC COM	87,352,944.	87,352,944.
AGILENT TECHNOLOGIES INC COM	10,689.	10,689.
AGL RES INC COM	4,564.	4,564.
AIR METHODS CORP COM NEW COM NEW	591.	591.
AIR PROD & CHEM INC COM	15,760.	15,760.
AIRGAS INC COM	4,372.	4,372.
AK STL HLDG CORP COM	578.	578.
AKAMAI TECHNOLOGIES INC COM	4,971.	4,971.
ALASKA AIR GROUP INC COM	2,253.	2,253.
ALBANY INTL CORP NEW CL A	832.	832.

ALBEMARLE CORP COM	3,915.	3,915.
ALCOA INC COM	8,209.	8,209.
ALEXANDER & BALDWIN INC COM	1,470.	1,470.
ALEXANDRIA REAL ESTATE EQUITIES INC COM	3,586.	3,586.
ALIGN TECHNOLOGY INC COM	1,305.	1,305.
ALLEGHENY TECHNOLOGIES INC COM	4,254.	4,254.
ALLEGIAN T TRAVEL CO COM	427.	427.
ALLERGAN INC COM	23,163.	23,163.
ALLETE INC COM NEW	1,091.	1,091.
ALLIANCE DATA SYS CORP COM	4,361.	4,361.
ALLIANT ENERGY CORP COM	4,058.	4,058.
ALLIANT TECHSYSTEMS INC COM	1,600.	1,600.
ALLSCRIPTS HEALTHCARE SOLUTIONS INC	2,993.	2,993.
ALLSTATE CORP COM	11,869.	11,869.
ALPHA NAT RES INC COM	3,882.	3,882.
ALTERA CORP COM	10,054.	10,054.
AMAZON COM INC COM	54,180.	54,180.
AMC NETWORKS INC CL A	1,804.	1,804.
AMCOL INTL CORP COM	376.	376.
AMEDISYS INC COM	491.	491.
AMER ELEC PWR CO INC COM	17,144.	17,144.
AMER FINL GROUP INC OH COM	2,472.	2,472.
AMER GREETINGS CORP CL A COM	238.	238.
AMEREN CORP COM	7,222.	7,222.
AMERICAN CAMPUS CMNTYS INC COM	2,434.	2,434.
AMERICAN EAGLE OUTFITTERS INC NEW COM	2,508.	2,508.
AMERICAN EXPRESS CO	40,944.	40,944.
AMERICAN INTERNATIONAL GROUP INC COM	8,468.	8,468.
AMERICAN PUB ED INC COM	952.	952.
AMERICAN STS WTR CO COM	803.	803.
AMERICAN VANGUARD CORP COM	427.	427.
AMERIGROUP CORP COM	2,422.	2,422.
AMERIPRISE FINL INC COM	9,779.	9,779.
AMERISAFE INC COM	465.	465.
AMERISOURCEBERGEN CORP COM	8,405.	8,405.
AMERN SCI & ENGR INC COM	749.	749.
AMETEK INC NEW COM	5,684.	5,684.
AMGEN INC COM	43,855.	43,855.
AMPHENOL CORP NEW CL A	6,445.	6,445.
AMSURG CORP COM	963.	963.
ANADARKO PETRO CORP COM	32,898.	32,898.
ANALOG DEVICES INC COM	8,981.	8,981.
ANALOGIC CORP COM	917.	917.
ANDERSONS INC COM	480.	480.
ANIXTER INTL INC COM	1,491.	1,491.
ANN INC COM	1,115.	1,115.
ANSYS INC COM	4,411.	4,411.
AOL INC COM	1,389.	1,389.
APACHE CORP COM	30,073.	30,073.
APARTMENT INVT & MGMT CO CL A	2,337.	2,337.
APOGEE ENTERPRISES INC COM	503.	503.
APOLLO GROUP INC CL A	5,549.	5,549.
APOLLO INVT CORP COM SH BEN INT	1,069.	1,069.
APPLE INC COM	323,595.	323,595.

APPLIED INDL TECHNOLOGIES INC COM	1,301.	1,301.
APPLIED MATERIALS INC COM	11,813.	11,813.
APPROACH RES INC COM	706.	706.
APTARGROUP INC COM	2,869.	2,869.
AQUA AMER INC COM	2,514.	2,514.
ARBITRON INC COM	688.	688.
ARCH COAL INC COM	2,583.	2,583.
ARCHER-DANIELS-MIDLAND CO COM	16,702.	16,702.
ARCTIC CAT INC COM	609.	609.
ARKANSAS BEST CORP DEL COM	713.	713.
ARQULE INC COM	462.	462.
ARRIS GROUP INC COM	1,114.	1,114.
ARROW ELECTR INC COM	3,591.	3,591.
ASCENA RETAIL GROUP INC COM	1,724.	1,724.
ASHLAND INC NEW COM	3,715.	3,715.
ASPEN INSURANCE HLDGS COM	1,617.	1,617.
ASSOCTD BANC-CORP COM	1,676.	1,676.
ASSURANT INC COM	3,285.	3,285.
ASTEC INDS INC COM	709.	709.
ASTORIA FINL CORP COM	849.	849.
ASTRO MED INC NEW COM	804,686.	804,686.
AT&T INC COM	153,649.	153,649.
ATLC TELE-NETWORK INC COM NEW	547.	547.
ATMEL CORP COM	3,159.	3,159.
ATMI INC COM	381.	381.
ATMOS ENERGY CORP COM	2,468.	2,468.
ATWOOD OCEANICS INC COM	1,830.	1,830.
AUTODESK INC COM	5,793.	5,793.
AUTOMATIC DATA PROCESSING INC COM	22,738.	22,738.
AUTONATION INC COM	1,549.	1,549.
AUTOZONE INC COM	8,124.	8,124.
AVALONBAY CMNTYS REIT	10,840.	10,840.
AVERY DENNISON CORP COM	2,553.	2,553.
AVID TECHNOLOGY INC COM	358.	358.
AVISTA CORP COM	1,313.	1,313.
AVNET INC COM	3,980.	3,980.
AVON PRODUCTS INC COM	6,289.	6,289.
AZZ INC COM	727.	727.
B & G FOODS INC COM	1,300.	1,300.
BADGER METER INC COM	147.	147.
BAKER HUGHES INC COM	18,435.	18,435.
BALCHEM CORP COM	811.	811.
BALL CORP COM	4,857.	4,857.
BALLY TECHNOLOGIES INC COM	1,543.	1,543.
BANCORPSOUTH INC COM	1,014.	1,014.
BANK NEW YORK MELLON CORP COM	21,085.	21,085.
BANK OF AMERICA CORP	48,617.	48,617.
BANK OF THE OZARKS INC COM	1,007.	1,007.
BARNES & NOBLE INC COM	333.	333.
BARNES GROUP INC COM	772.	772.
BARRETT BILL CORP COM	1,363.	1,363.
BASIC ENERGY SVCS INC NEW COM	709.	709.
BAXTER INTL INC COM	24,047.	24,047.
BB&T CORP COM	15,329.	15,329.

BBCN BANCORP INC COM	539.	539.
BE AEROSPACE INC COM	3,368.	3,368.
BEAM INC	7,223.	7,223.
BECTON DICKINSON & CO COM	13,524.	13,524.
BED BATH BEYOND INC COM	11,884.	11,884.
BELDEN INC COM	1,331.	1,331.
BEMIS CO INC COM	2,617.	2,617.
BENCHMARK ELECTRS INC COM	512.	512.
BERKLEY W R CORP COM	3,336.	3,336.
BERKSHIRE HATHAWAY INC-CL B	115,137.	115,137.
BEST BUY INC COM	5,913.	5,913.
BIG 5 SPORTING GOODS CORP COM	574.	574.
BIG LOTS INC COM	2,077.	2,077.
BIGLARI HLDGS INC CL A COM	368.	368.
BIO RAD LABS INC CL A	1,537.	1,537.
BIOGEN IDEC INC COM	23,111.	23,111.
BIOMED RLTY TR INC COM	2,802.	2,802.
BIO-REFERENCE LABS INC COMØ	195.	195.
BJS RESTAURANTS INC COM	816.	816.
BK HAW CORP COM	1,913.	1,913.
BLACK BOX CORP DEL COM	449.	449.
BLACK HILLS CORP COM	1,142.	1,142.
BLACKBAUD INC COM	914.	914.
BLACKROCK INC COM	15,507.	15,507.
BLACKROCK MSCI EAFE IMI INDEX FUND B	101,819,475.	101,819,475.
BLACKROCK MSCI EMERGING MARKETS FREE B FUND	396,088,495.	396,088,495.
BLOCK H & R INC COM	4,148.	4,148.
BLUE NILE INC COM	368.	368.
BLYTH INC COM NEW COM	398.	398.
BMC SOFTWARE INC COM	4,819.	4,819.
BOB EVANS FARMS INC COM	704.	704.
BOEING CO COM	46,944.	46,944.
BORG WARNER INC COM	5,864.	5,864.
BOSTON BEER INC CL A CL A	543.	543.
BOSTON PRIVATE FINL HLDGS INC COM	381.	381.
BOSTON SCIENTIFIC CORP COM	6,814.	6,814.
BOTTOMLINE TECHNOLOGIES DEL INC COM	950.	950.
BOYD GAMING CORP COM	425.	425.
BRADY CORP CL A	1,421.	1,421.
BRE PPTYS INC COM CL A	3,180.	3,180.
BRIGGS & STRATTON CORP CAP	449.	449.
BRIGHTPOINT INC COM NEW	904.	904.
BRINKER INTL INC COM	1,927.	1,927.
BRINKS CO COM STOCK	1,048.	1,048.
BRISTOL MYERS SQUIBB CO COM	51,415.	51,415.
BRISTOW GROUP INC COM	1,422.	1,422.
BROADCOM CORP CL A	12,537.	12,537.
BROADRIDGE FINL SOLUTIONS INC COM	2,345.	2,345.
BROOKLINE BANCORP INC DEL COM	506.	506.
BROOKS AUTOMATION INC COM	832.	832.
BROWN & BROWN INC COM	2,195.	2,195.
BROWN SHOE CO INC COM	365.	365.
BROWN-FORMAN INC CL B NON-VTG COM	6,843.	6,843.
BRUNSWICK CORP COM	1,373.	1,373.

BSTN PPTYS INC	12,848.	12,848.
BUCKEYE TECHNOLOGIES INC COM	1,037.	1,037.
BUCKLE INC COM	777.	777.
BUFFALO WILD WINGS INC COM	1,013.	1,013.
C D I CORP COM	1,106,181.	1,106,181.
C H ROBINSON WORLDWIDE INC COM	10,118.	10,118.
C R BARD	6,156.	6,156.
CA INC COM	6,388.	6,388.
CABELAS INC COM	763.	763.
CABLEVISION SYS CORP CL A COM	2,659.	2,659.
CABOT CORP COM	1,768.	1,768.
CABOT MICROELECTRONICS CORP COM	709.	709.
CABOT OIL & GAS CORP COM	6,603.	6,603.
CACI INTL INC CL A	1,286.	1,286.
CADENCE DESIGN SYS INC COM	2,371.	2,371.
CAL MAINE FOODS INC COM NEW	293.	293.
CALAMOS ASSET MGMT INC CL A COM	413.	413.
CALAVO GROWERS INC COM	231.	231.
CALGON CARBON CORP COM	550.	550.
CALLAWAY GOLF CO COM	398.	398.
CAMDEN PPTY TR SH BEN INT	3,734.	3,734.
CAMERON INTL CORP COM	10,576.	10,576.
CAMPBELL SOUP CO COM	4,986.	4,986.
CANTEL MEDICAL CORP COM	419.	419.
CAP 1 FNCL COM	16,874.	16,874.
CAP CY BK GROUP INC COM	1,097,295.	1,097,295.
CAPELLA ED CO COM	324.	324.
CARBO CERAMICS INC COM	2,097.	2,097.
CARDINAL HLTH INC	12,305.	12,305.
CARDTRONICS INC COM	974.	974.
CAREER EDUCATION C COM	367.	367.
CAREFUSION CORP COM	4,726.	4,726.
CARLISLE COMPANIES INC COM	2,304.	2,304.
CARMAX INC COM	5,761.	5,761.
CARNIVAL CORP COM PAIRED	12,599.	12,599.
CARPENTER TECH CORP COM	1,956.	1,956.
CARTER INC	1,712.	1,712.
CASCADE CORP COM	377.	377.
CASEYS GEN STORES INC COM	1,648.	1,648.
CASH AMER INVTS INC COM	1,166.	1,166.
CATALYST HEALTH SOLUTIONS INC COM	2,132.	2,132.
CATERPILLAR INC COM	50,374.	50,374.
CATHAY GENERAL BANCORP INC COM	851.	851.
CATO CORP NEW CL A	847.	847.
CBEYOND INC	312.	312.
CBRE GROUP INC CL A	4,155.	4,155.
CBS CORP NEW CL B	15,198.	15,198.
CEC ENTMT INC COM	861.	861.
CELGENE CORP COM	25,891.	25,891.
CENT VT PUB SVC CORP COM	246.	246.
CENTENE CORP DEL COM	1,663.	1,663.
CENTERPOINT ENERGY INC COM	7,694.	7,694.
CENTRAL GARDEN & PET CO CL A NON-VTG	391.	391.
CENTURY ALUM CO COM	613.	613.

CENTURYLINK INC COM	19,865.	19,865.
CERADYNE INC DEL COM	428.	428.
CERNER CORP COM	7,473.	7,473.
CEVA INC COM	908.	908.
CF INDS HLDGS INC COM	7,974.	7,974.
CH ENERGY GROUP INC COM	992.	992.
CHARLES RIV LABORATORIES INTL INC COM	1,203.	1,203.
CHECKPOINT SYS INC COM	558.	558.
CHEESECAKE FACTORY INC COM	1,468.	1,468.
CHEMED CORP NEW COM	819.	819.
CHESAPEAKE ENERGY CORP COM	12,839.	12,839.
CHEVRON CORP COM	181,838.	181,838.
CHICOS FAS INC COM	1,615.	1,615.
CHILDRENS PL RETAIL STORES INC COM	1,116.	1,116.
CHIPOTLE MEXICAN GRILL INC COM	9,457.	9,457.
CHUBB CORP COM	16,613.	16,613.
CHURCH & DWIGHT INC COM	5,537.	5,537.
CIBER INC COM	436.	436.
CIENA CORP COM NEW COM ⁰	920.	920.
CIGNA CORPORATION	10,500.	10,500.
CIMAREX ENERGY CO COM	4,457.	4,457.
CIN BELL INC NEW COM	718.	718.
CIN FNCL CORP COM	4,234.	4,234.
CINTAS CORP COM	3,307.	3,307.
CIRCOR INTL INC COM	777.	777.
CIRRUS LOGIC INC COM	745.	745.
CISCO SYSTEMS INC	83,710.	83,710.
CITI TRENDS INC COM	1,154,570.	1,154,570.
CITIGROUP INC COM NEW COM	66,275.	66,275.
CITRIX SYS INC COM	10,019.	10,019.
CITY HLDG CO COM	441.	441.
CITY NATL CORP COM	1,811.	1,811.
CLARCOR INC COM	2,150.	2,150.
CLEAN HBRS INC COM	2,485.	2,485.
CLEARWATER PAPER CORP COM	499.	499.
CLECO CORP NEW COM	2,019.	2,019.
CLIFFS NAT RES INC COM	7,607.	7,607.
CLOROX CO COM	7,322.	7,322.
CME GROUP INC COM	14,133.	14,133.
CMNTY HLTH SYS INC NEW COM	1,344.	1,344.
CMS ENERGY CORP COM	4,615.	4,615.
COACH INC COM	15,565.	15,565.
COCA COLA CO COM	136,232.	136,232.
COCA-COLA ENTERPRISES INC NEW COM	6,883.	6,883.
COGNEX CORP COM	1,253.	1,253.
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL A	16,914.	16,914.
COHU INC COM	386.	386.
COINSTAR INC COM	1,187.	1,187.
COLBS MCKINNON CORP N Y COM	222,075.	222,075.
COLGATE-PALMOLIVE CO COM	38,434.	38,434.
COLLECTIVE BRANDS INC COM	604.	604.
COLONIAL PPTYS TR SH BEN INT	1,565.	1,565.
COLUMBIA BKG SYS INC COM	983.	983.
COMCAST CORP NEW-CL A	55,766.	55,766.

COMERICA INC COM	4,360.	4,360.
COMFORT SYS USA INC COM	450.	450.
COML METALS CO COM	1,383.	1,383.
COMM BANCSHARES INC COM	2,630.	2,630.
COMMUNITY BK SYS INC COM	695.	695.
COMMVAULT SYS INC COM	1,623.	1,623.
COMPASS MINERALS INTL INC COM	1,928.	1,928.
COMPUTER PROGRAMS & SYS INC COM	664.	664.
COMPUTER SCI CORP COM	3,081.	3,081.
COMPUWARE CORP COM	1,556.	1,556.
COMSCORE INC COM	488.	488.
COMSTOCK RES INC COM NEW COM	444.	444.
COMTECH TELECOMMUNICATIONS CORP COM	487.	487.
CONAGRA FOODS INC	9,715.	9,715.
CONCUR TECHNOLOGIES INC COM	1,981.	1,981.
CONMED CORP COM	847.	847.
CONOCOPHILLIPS COM	82,999.	82,999.
CONS EDISON INC COM	15,694.	15,694.
CONS GRAPHICS INC COM	483.	483.
CONSOL ENERGY INC COM	6,973.	6,973.
CONSTELLATION BRANDS INC CL A	3,018.	3,018.
CONTANGO OIL & GAS CO COM	873.	873.
CONVERGYS CORP DE COM	1,264.	1,264.
CONVERSUS CAPITAL	79,840,000.	79,840,000.
CON-WAY INC COM	1,400.	1,400.
COOPER COS INC COM	2,821.	2,821.
COOPER INDUSTRIES PLC NEW IRELAND COM	7,473.	7,473.
COPART INC COM	2,347.	2,347.
CORE MOLDING TECHNOLOGIES INC COM	824,788.	824,788.
CORELOGIC INC-W/I COM	1,151.	1,151.
CORN PRODS INTL INC COM	3,366.	3,366.
CORNING INC COM	17,744.	17,744.
CORP OFFICE PPTYS TR COM	1,297.	1,297.
CORPORATE EXECUTIVE BRD CO COM	1,029.	1,029.
CORRECTIONS CORP AMER	1,854.	1,854.
CORVEL CORP COM	414.	414.
COSTCO WHOLESALE CORP NEW COM	31,162.	31,162.
COUSINS PPTYS INC COM	865.	865.
COVANCE INC COM	2,332.	2,332.
COVENTRY HEALTH CARE INC COM	3,736.	3,736.
COVIDIEN PLC	18,544.	18,544.
CPI AEROSTRUCTURES INC COM NEW	1,237,614.	1,237,614.
CRACKER BARREL OLD CTRY STORE INC COM	1,311.	1,311.
CRANE CO COM	1,915.	1,915.
CREE INC COM	2,138.	2,138.
CROCS INC COM	1,108.	1,108.
CSG SYS INTL INC COM	441.	441.
CSX CORP COM	19,249.	19,249.
CTS CORP COM	377.	377.
CUBIC CORP COM	828.	828.
CUBIST PHARMACEUTICALS INC COM	2,021.	2,021.
CULLEN / FROST BANKERS INC COM	2,804.	2,804.
CUMMINS INC	14,875.	14,875.
CURTISS WRIGHT CORP COM	1,449.	1,449.

CVS CAREMARK CORP COM	45,837.	45,837.
CYBERONICS INC COM	1,005.	1,005.
CYMER INC COM	1,244.	1,244.
CYPRESS SEMICONDUCTOR CORP COM	2,449.	2,449.
CYTEC IND COM	1,875.	1,875.
D R HORTON INC COM	3,014.	3,014.
DAKTRONICS INC COM	383.	383.
DANAHER CORP COM	23,144.	23,144.
DARDEN RESTAURANTS INC COM	5,151.	5,151.
DARLING INTL INC COM	1,316.	1,316.
DAVITA INC COM	5,837.	5,837.
DEALERTRACK HLDGS INC COM	1,254.	1,254.
DEAN FOODS CO NEW COM	1,747.	1,747.
DECKERS OUTDOOR CORP COM	2,418.	2,418.
DEERE & CO COM	27,459.	27,459.
DELL INC COM	19,443.	19,443.
DELPHI FINL GROUP INC CL A	2,126.	2,126.
DELTIC TIMBER CORP COM	362.	362.
DELUXE CORP COM	910.	910.
DENBURY RES INC HLDG CO COM	5,074.	5,074.
DENTSPLY INTL INC NEW COM	4,129.	4,129.
DEVON ENERGY CORP NEW COM	21,576.	21,576.
DEVRY INC DEL COM	2,000.	2,000.
DIAMOND FOODS INC COM	613.	613.
DIAMOND OFFSHORE DRILLING INC COM	3,150.	3,150.
DIAMONDROCK HOSPITALITY CO COM	1,379.	1,379.
DICKS SPORTING GOODS INC OC-COM	2,987.	2,987.
DIEBOLD INC COM	1,624.	1,624.
DIGI INTL INC COM	335.	335.
DIGITAL GENERATION INC COM	417.	417.
DIGITAL RIV INC COM	376.	376.
DIME CMNTY BANCSHARES INC COM	365.	365.
DINEEQUITY INC COM	338.	338.
DIODES INC COM	426.	426.
DIRECTV COM CL A COM CL A	25,827.	25,827.
DISCOVER FINL SVCS COM	11,496.	11,496.
DISCOVERY COMMUNICATIONS INC NEW COM	9,341.	9,341.
DOLAN CO COM	392.	392.
DOLLAR TREE INC COM	8,477.	8,477.
DOMINION RES INC VA NEW COM	25,797.	25,797.
DOMTAR CORP COM NEW	2,719.	2,719.
DONALDSON INC COM	4,289.	4,289.
DONNELLEY R R & SONS CO COM	2,294.	2,294.
DOUGLAS DYNAMICS INC COM	1,366,970.	1,366,970.
DOVER CORP COM	9,578.	9,578.
DOW CHEMICAL CO COM	29,450.	29,450.
DR PEPPER SNAPPLE GROUP INC COM	7,185.	7,185.
DREAMWORKS ANIMATION INC CL A COM	979.	979.
DRESSER-RAND GROUP INC COM	3,294.	3,294.
DREW INDS INC COM NEW COM NEW	466.	466.
DRIL-QUIP INC COM	1,909.	1,909.
DST SYS INC COM	1,366.	1,366.
DTE ENERGY CO COM	8,222.	8,222.
DTS INC COM	681.	681.

DU PONT E I DE NEMOURS & CO COM	36,487.	36,487.
DUKE ENERGY CORP NEW COM	25,058.	25,058.
DUKE RLTY CORP COM NEW REIT	2,579.	2,579.
DUN & BRADSTREET CORP DEL NEW COM	3,068.	3,068.
DYCOM INDS INC COM	858.	858.
DYNAMICS RESH CORP COM	876,741.	876,741.
E TRADE FINL CORP COM	1,703.	1,703.
EAGLE MATLS INC COM	744.	744.
EAST WEST BANCORP INC COM	2,489.	2,489.
EASTGROUP PPTYS INC REIT	870.	870.
EASTMAN CHEM CO COM	4,531.	4,531.
EATON CORP COM	12,406.	12,406.
EATON VANCE CORP COM NON VTG	2,340.	2,340.
EBAY INC COM	29,996.	29,996.
EBIX INC COM	332.	332.
ECOLAB INC COM	15,031.	15,031.
EDISON INTL COM	11,799.	11,799.
EDWARDS LIFESCIENCES CORP COM	6,787.	6,787.
EHEALTH INC COM	426.	426.
EL PASO CORP COM	17,802.	17,802.
EL PASO ELEC CO COM	1,247.	1,247.
ELECTR ARTS COM	5,768.	5,768.
ELECTRO SCIENTIFIC INDS INC COM	376.	376.
ELI LILLY & CO COM	36,490.	36,490.
ELLIS PERRY INTL INC COM	270.	270.
EMC CORP COM	38,018.	38,018.
EMCOR GROUP INC COM	1,609.	1,609.
EMERGENT BIOSOLUTIONS INC COM	354.	354.
EMERSON ELECTRIC CO COM	29,724.	29,724.
EMPLOYERS HLDGS INC COM	543.	543.
ENCORE CAP GROUP INC COM	340.	340.
ENCORE WIRE CORP COMØ	440.	440.
ENDO PHARMACEUTICALS HLDGS INC COM	3,384.	3,384.
ENERGEN CORP COM	3,050.	3,050.
ENERGIZER HLDGS INC COM	4,416.	4,416.
ENERSYS COM	1,065.	1,065.
ENPRO INDS INC COM	857.	857.
ENSIGN GROUP INC COM	539.	539.
ENTERGY CORP NEW COM	11,250.	11,250.
ENTMNT PPTYS TR COM SH BEN INT	1,705.	1,705.
ENTROPIC COMMUNICATIONS INC COM	485.	485.
EOG RESOURCES INC COM	22,953.	22,953.
EPIQ SYS INC COM	373.	373.
EQT CORP COM	6,849.	6,849.
EQTY 1 INC COM	696.	696.
EQTY RESDNTL	14,771.	14,771.
EQUIFAX INC COM	3,951.	3,951.
EQUINIX INC COM	3,955.	3,955.
ESCO TECHNOLOGIES INC	950.	950.
ESSEX PPTY TR REIT	4,356.	4,356.
ESTEE LAUDER COMPANIES INC CL A	10,670.	10,670.
ESTERLINE TECHNOLOGIES CORP COM	1,455.	1,455.
ETHAN ALLEN INTERIORS INC COM	450.	450.
EVEREST RE GROUP COM	3,784.	3,784.

EVOLVING SYSTEMS INC COM NEW	1,034,369.	1,034,369.
EXAR CORP COM	338.	338.
EXELIS INC	1,403.	1,403.
EXELON CORP COM	24,547.	24,547.
EXPEDIA INC DEL COM NEW	2,351.	2,351.
EXPEDITORS INTL WASH INC COM	7,782.	7,782.
EXPONENT INC COM	322.	322.
EXTERRAN HLDGS INC COM	746.	746.
EXTRA SPACE STORAGE INC COM	1,938.	1,938.
EXXON MOBIL CORP COM	348,703.	348,703.
EZCORP INC CL A NON VTG	976.	976.
F N B CORP PA COM	1,346.	1,346.
F5 NETWORKS INC COM	7,110.	7,110.
FACTSET RESH SYS INC COM	3,404.	3,404.
FAIR ISAAC CORPORATION COM	1,039.	1,039.
FAIRCHILD SEMICONDUCTOR INTL INC COM	1,312.	1,312.
FAMILY DLR STORES INC COM	5,766.	5,766.
FARO TECHNOLOGIES INC COM	920.	920.
FASTENAL CO COM	11,382.	11,382.
FEDERAL RLTY INVT TR SH BEN INT NEW	5,264.	5,264.
FEDERAL SIGNAL CORP COM	282.	282.
FEDEX CORP COM	22,965.	22,965.
FEDT INVESTORS INC CL B	1,212.	1,212.
FEI CO COM	1,346.	1,346.
FIDELITY NATIONAL FINANCIAL INC CL A	3,011.	3,011.
FIDELITY NATL INFORMATION SVCS INC COM	5,478.	5,478.
FINANCIAL ENGINES INC COM	670.	670.
FINISH LINE INC CL A	791.	791.
FIRST AMERN FINL CORP COM	1,140.	1,140.
FIRST CASH FINANCIAL SERVICES INC	912.	912.
FIRST FINL BANCORP OHIO COM	632.	632.
FIRST FINL BANKSHARES INC COM	735.	735.
FIRST MIDWEST BANCORP INC DEL COM	952.	952.
FIRST SOLAR INC COM	1,654.	1,654.
FIRSTENERGY CORP COM	15,992.	15,992.
FIRSTMERIT CORP COM	1,437.	1,437.
FISERV INC COM	6,931.	6,931.
FL TECH INC COM	1,171,898.	1,171,898.
FLANDERS CORP COM	665,778.	665,778.
FLIR SYS INC COM	3,359.	3,359.
FLOW INTL CORP COM	1,512,350.	1,512,350.
FLOWERS FOODS INC COM	1,822.	1,822.
FLOWERVE CORP COM	4,569.	4,569.
FLUOR CORP NEW COM	7,337.	7,337.
FMC CORP COM	5,162.	5,162.
FMC TECHNOLOGIES INC COM	10,446.	10,446.
FOOT LOCKER INC COM	3,075.	3,075.
FORD MTR CO DEL COM	35,357.	35,357.
FOREST LABORATORIES INC	6,960.	6,960.
FOREST OIL CORP COM	1,287.	1,287.
FORESTAR GROUP INC	287.	287.
FORRESTER RESH INC COM	272.	272.
FORTUNE BRANDS HOME & SEC INC COM	2,231.	2,231.
FORWARD AIR CORP COM	641.	641.

FOSSIL INC COM	3,492.	3,492.
FRANKLIN ELEC INC COM	479.	479.
FRANKLIN STR PPTYS CORP COM	448.	448.
FREDS INC CL A	496.	496.
FREEPORT-MCMORAN COPPER & GOLD INC	30,094.	30,094.
FRKLN RES INC COM	12,200.	12,200.
FRONTIER COMMUNICATIONS CORP COM	4,264.	4,264.
FTI CONSULTING INC COM	1,527.	1,527.
FULLER H B CO COM	809.	809.
FULTON FINL CORP PA COM	1,707.	1,707.
G & K SVCS INC CL A	815.	815.
GALLAGHER ARTHUR J & CO COM	3,143.	3,143.
GAMESTOP CORP NEW CL A	2,823.	2,823.
GANNETT INC COM	2,701.	2,701.
GAP INC COM	5,361.	5,361.
GARDNER DENVER INC COM	3,314.	3,314.
GARTNER INC COM	2,816.	2,816.
GATX CORP COM	1,746.	1,746.
GEN COMMUNICATION INC CL A	401.	401.
GENCORP INC COM	505.	505.
GENERAL CABLE CORP DEL NEW COM	1,100.	1,100.
GENERAL DYNAMICS CORP COM	20,056.	20,056.
GENERAL ELECTRIC CO	162,677.	162,677.
GENERAL MILLS INC COM	22,387.	22,387.
GENESCO INC COM	1,235.	1,235.
GEN-PROBE INC NEW COM	2,365.	2,365.
GENTEX CORP COM	3,610.	3,610.
GENUINE PARTS CO COM	8,690.	8,690.
GENWORTH FINL INC COM CL A COM CL A	2,705.	2,705.
GEO GROUP INC COM	871.	871.
GEORESOURCES INC COM	322.	322.
GETTY RLTY CORP NEW COM	572.	572.
GIBRALTAR INDS INC COM	614.	614.
GILEAD SCIENCES INC	26,359.	26,359.
GLACIER BANCORP INC NEW COM	529.	529.
GLOBAL PMTS INC COM	3,174.	3,174.
GLOBAL POWER EQUIPMENT GROUP INC COM	1,463,404.	1,463,404.
GMO US EQUITY	366,269,037.	366,269,037.
GOLDMAN SACHS GROUP INC COM	38,252.	38,252.
GOODRICH CORPORATION	13,360.	13,360.
GOODYEAR TIRE & RUBBER CO COM	2,919.	2,919.
GOOGLE INC CL A CL A	140,160.	140,160.
GRACO INC COM	2,085.	2,085.
GRAINGER W W INC COM	10,108.	10,108.
GRANITE CONST INC COM	474.	474.
GREAT LAKES DREDGE & DOCK CORP NEW COM	519,304.	519,304.
GREAT PLAINS ENERGY INC COM	2,505.	2,505.
GREATBATCH INC COM	774.	774.
GREEN MTN COFFEE ROASTERS	5,158.	5,158.
GREENHILL & CO INC COM	1,164.	1,164.
GREIF INC.	1,184.	1,184.
GRIFFON CORP COM	420.	420.
GROUP 1 AUTOMOTIVE INC COM	932.	932.
GT ADVANCED TECHNOLOGIES INC COM	586.	586.

GUESS INC COM	1,670.	1,670.
GULF IS FABRICATION INC COM	438.	438.
GULFPORT ENERGY CORP COM NEW	942.	942.
H J HEINZ	15,023.	15,023.
HAEMONETICS CORP MASS COM	1,347.	1,347.
HAIN CELESTIAL GROUP INC COM	1,393.	1,393.
HALLIBURTON CO COM	27,470.	27,470.
HANCOCK HLDG CO COM	2,334.	2,334.
HANESBRANDS INC COM	1,771.	1,771.
HANGER ORTHOPEDIC GROUP COM NEW	766.	766.
HANMI FINL CORP COM NEW	577.	577.
HANOVER INS GROUP INC COM	1,433.	1,433.
HARLEY DAVIDSON COM	7,696.	7,696.
HARMAN INTL INDS INC NEW COM	2,282.	2,282.
HARMONIC INC COM	267.	267.
HARRIS CORP COM	3,604.	3,604.
HARSCO CORP COM	1,420.	1,420.
HARTE-HANKS INC COM (NEW)	464.	464.
HARTFORD FINL SVCS GROUP INC COM	6,061.	6,061.
HASBRO INC COM	3,253.	3,253.
HAWAIIAN ELEC INDS INC COM	2,224.	2,224.
HAWKINS INC COM	369.	369.
HAYNES INTL INC COM NEW	328.	328.
HCC INS HLDGS INC COM	2,585.	2,585.
HCP INC COM REIT	14,708.	14,708.
HEALTH CARE REIT INC COM	9,216.	9,216.
HEALTH NET INC COM	2,251.	2,251.
HEALTHCARE RLTY TR	1,264.	1,264.
HEALTHCARE SVCS GROUP INC COM	938.	938.
HEALTHWAYS INC COM	199.	199.
HEARTLAND EXPRESS INC COM	729.	729.
HEARTLAND PMT SYS INC COM	1,072.	1,072.
HEIDRICK & STRUGGLES INTL INC COM	345.	345.
HELEN TROY LTD COM	1,075.	1,075.
HELIX ENERGY SOLUTIONS GROUP INC COM	1,406.	1,406.
HELMERICH & PAYNE INC COM	5,194.	5,194.
HENRY JACK & ASSOC INC COM	2,454.	2,454.
HERSHEY CO COMØ	8,031.	8,031.
HESS CORP COM	14,370.	14,370.
HEWLETT PACKARD CO COM	94,617,200.	94,617,200.
HEWLETT PACKARD CO COM	44,127.	44,127.
HIBBETT SPORTS INC COM	904.	904.
HIGHER ONE HLDGS INC COM	479.	479.
HIGHWOODS PPTYS INC COM	1,840.	1,840.
HILL ROM HLDGS INC COM	1,786.	1,786.
HILLENBRAND INC COM	1,138.	1,138.
HI-TECH PHARMACAL INC COM	506.	506.
HITTITE MICROWAVE CORP COM	1,235.	1,235.
HLTH MGMT ASSOC INC NEW CL A COM	1,562.	1,562.
HMS HLDGS CORP COM	2,303.	2,303.
HNI CORP COM	1,383.	1,383.
HOLLYFRONTIER CORP COM	4,095.	4,095.
HOLOGIC INC COM	3,817.	3,817.
HOME BANCSHARES INC COM	259.	259.

HOME DEPOT INC COM	55,829.	55,829.
HOME PROPS INC COM	2,245.	2,245.
HONEYWELL INTL INC COM	36,251.	36,251.
HOOKER FURNITURE CORP COM	1,460,131.	1,460,131.
HORACE MANN EDUCATORS CORP COM	768.	768.
HORMEL FOODS CORP COM	3,398.	3,398.
HORNBECK OFFSHORE SVCS INC NEW COM	1,117.	1,117.
HOSPIRA INC COM	4,161.	4,161.
HOSPITALITY PPTYS TR COM SH BEN INT	2,367.	2,367.
HOST HOTELS & RESORTS INC REIT	8,700.	8,700.
HOT TOPIC INC COM	317.	317.
HSN INC NEW COM	1,233.	1,233.
HUB GROUP INC CL A	940.	940.
HUBBELL INC CL B COM	3,343.	3,343.
HUDSON CITY BANCORP INC COM	2,800.	2,800.
HUDSON HIGHLAND GROUP INC COM	1,304,130.	1,304,130.
HUMANA INC COM	12,178.	12,178.
HUNT J B TRANS SVCS INC COM	3,470.	3,470.
HUNTINGTON BANCSHARES INC COM	3,980.	3,980.
HUNTINGTON INGALLS INDS INC COM	1,314.	1,314.
ICONIX BRAND GROUP INC COM	994.	994.
ICU MED INC COM	225.	225.
IDACORP INC COM	1,866.	1,866.
IDEX CORP COM	2,561.	2,561.
IDEXX LABS INC	3,617.	3,617.
IGATE CORP COM	566.	566.
II-VI INC COM	1,175.	1,175.
ILL TOOL WKS INC COM	19,665.	19,665.
IMAGE SENSING SYS INC COM	532,875.	532,875.
INDEPENDENT BK CORP MASS COM	300.	300.
INFINITY PPTY & CAS CORP COM	340.	340.
INFORMATICA CORP COM	3,287.	3,287.
INFOSPACE INC COM	429.	429.
INGERSOLL-RAND PLC COM	8,410.	8,410.
INGRAM MICRO INC CL A	2,383.	2,383.
INLAND REAL ESTATE CORP COM NEW	753.	753.
INSIGHT ENTERPRISES INC COM	872.	872.
INSPERITY INC COM	786.	786.
INTEGRA LIFESCIENCES HLDG CORP COM DESP	771.	771.
INTEGRATED DEVICE TECHNOLOGY INC COM	519.	519.
INTEGRYS ENERGY GROUP INC COM	3,522.	3,522.
INTEL CORP COM	105,924.	105,924.
INTERACTIVE BROKERS GROUP INC CL COM	299.	299.
INTERACTIVE INTELLIGENCE GROUP INC COM	92.	92.
INTERCONTINENTALEXCHANGE INC COM	7,474.	7,474.
INTERFACE INC CL A	462.	462.
INTERMEC INC COM	350.	350.
INTERNATIONAL BUSINESS MACHS CORP COM	186,087.	186,087.
INTERNATIONAL SPEEDWAY CORP CL A	1,014.	1,014.
INTERPUBLIC GROUP COMPANIES INC COM	3,892.	3,892.
INTERSIL CORP	1,169.	1,169.
INTERVAL LEISURE GROUP INC COM	299.	299.
INTEVAC INC COM	749,620.	749,620.
INTL BANCSHARES CORP COM	605.	605.

INTL FLAVORS & FRAGRANCES INC COM	3,512.	3,512.
INTL GAME TECH COM	4,334.	4,334.
INTL PAPER CO COM	10,804.	10,804.
INTL RECTIFIER CORP COM	1,185.	1,185.
INTREPID POTASH INC COM	996.	996.
INTUIT COM	13,358.	13,358.
INTUITIVE SURGICAL INC COM NEW	15,742.	15,742.
INVACARE CORP COM	275.	275.
INVESCO LTD COM	7,594.	7,594.
INVT TECH GROUP INC NEW COM	216.	216.
ION GEOPHYSICAL CORP COM	834.	834.
IPC THE HOSPITALIST CO INC	914.	914.
IROBOT CORP COM	716.	716.
IRON MTN INC COM	4,682.	4,682.
ITRON INC COM	1,216.	1,216.
ITT CORPORATION W/I	1,488.	1,488.
ITT EDL SVCS INC COM	967.	967.
J & J SNACK FOODS CORP COM	906.	906.
J ALEXANDERS CORP COM	591,250.	591,250.
J2 GLOBAL INC COM	1,069.	1,069.
JABIL CIRCUIT INC COM	3,008.	3,008.
JACK IN THE BOX INC COM	627.	627.
JACOBS ENGR GROUP INC COM	4,383.	4,383.
JAKKS PAC INC COM	367.	367.
JANUS CAP GROUP INC COM	953.	953.
JDA SOFTWARE GROUP INC COM	1,036.	1,036.
JDS UNIPHASE CORP COM	2,004.	2,004.
JEFFERIES GROUP INC NEW COM	1,719.	1,719.
JETBLUE AWYS CORP COM	1,253.	1,253.
JOHN BEAN TECHNOLOGIES CORP COM⊙	231.	231.
JOHNSON & JOHNSON COM	153,588.	153,588.
JOHNSON CTL INC COM	18,475.	18,475.
JONES LANG LASALLE INC COM	2,267.	2,267.
JOS A BK CLOTHIERS INC COM	1,170.	1,170.
JOY GLOBAL INC COM	6,972.	6,972.
JPMORGAN CHASE & CO COM	108,395.	108,395.
JUNIPER NETWORKS INC COM	9,082.	9,082.
KADANT INC COM	976,752.	976,752.
KAISER ALUM CORP COM	872.	872.
KAMAN CORP COM	464.	464.
KAPSTONE PAPER & PACKAGING CORP COM	283.	283.
KAYDON CORP COM	732.	732.
KB HOME COM	296.	296.
KBR INC COM	3,539.	3,539.
KELLOGG CO COM	10,569.	10,569.
KELLY SERVICES INC CL A COM	315.	315.
KEMPER CORP DEL COM	1,168.	1,168.
KENNAMETAL INC CAP	2,447.	2,447.
KEY TECH INC COM	1,206,280.	1,206,280.
KEYCORP NEW COM	6,152.	6,152.
KILROY RLTY CORP COM	1,904.	1,904.
KIMBERLY-CLARK CORP COM	24,937.	24,937.
KIMCO RLTY CORP COM	5,505.	5,505.
KINDRED HEALTHCARE INC COM	753.	753.

KIRBY CORP COM	3,029.	3,029.
KITE RLTY GROUP TR COM	352.	352.
KLA-TENCOR CORP	6,755.	6,755.
KMG CHEMICALS INC COM	164,065.	164,065.
KNIGHT TRANSN INC COM	641.	641.
KOHL'S CORP COM	11,005.	11,005.
KOPIN CORP COM	407.	407.
KOPPERS HLDGS INC COM	859.	859.
KORN / FERRY INTL COM NEW	1,024.	1,024.
KRAFT FOODS INC CL A	56,638.	56,638.
KRATON PERFORMANCE POLYMERS INC COM	792.	792.
KROGER CO COM	12,716.	12,716.
KS CY SOUTHN	6,189.	6,189.
KULICKE & SOFFA INDS INC COM	333.	333.
L-3 COMMUNICATIONS HLDG CORP COM	5,868.	5,868.
LA Z BOY INC COM	405.	405.
LABORATORY CORP AMER HLDGS COM	7,221.	7,221.
LACLEDE GROUP INC COM	688.	688.
LAM RESH CORP COM	3,850.	3,850.
LAMAR ADVERTISING CO CL A COM	1,265.	1,265.
LANCASTER COLONY CORP COM	1,040.	1,040.
LANDAUER INC COM	258.	258.
LANDSTAR SYS INC COM	1,917.	1,917.
LASALLE HOTEL PPTYS COM SH BEN INT	1,743.	1,743.
LEGG MASON INC COM	2,670.	2,670.
LEGGETT & PLATT INC COM	2,811.	2,811.
LENDER PROCESSING SVCS INC COM	1,070.	1,070.
LENNAR CORP CL A CL A	2,692.	2,692.
LENNOX INTL INC COM	1,519.	1,519.
LEUCADIA NATL CORP COM	3,752.	3,752.
LEXINGTON RLTY TR COM	749.	749.
LEXMARK INTL INC NEW CL A	2,183.	2,183.
LHC GROUP INC COM	231.	231.
LIBBEY INC COM	1,252,342.	1,252,342.
LIBERTY PPTY TR SH BEN INT	2,964.	2,964.
LIFE TECHNOLOGIES CORP COM	5,837.	5,837.
LIFE TIME FITNESS INC COM	1,730.	1,730.
LIFEPOINT HOSPS INC COM	1,597.	1,597.
LINCARE HLDGS INC COM	1,980.	1,980.
LINCOLN ELEC HLDGS INC COM	2,778.	2,778.
LINCOLN NATL CORP COM	5,010.	5,010.
LINDSAY CORPORATION COM	878.	878.
LINEAR TECH CORP DEL	5,706.	5,706.
LIONBRIDGE TECHNOLOGIES INC COM	663,184.	663,184.
LIQUIDITY SVCS INC COM	738.	738.
LITHIA MTRS INC CL A	393.	393.
LITTELFUSE INC COM	731.	731.
LIVE NATION ENTERTAINMENT INC	1,047.	1,047.
LIVEPERSON INC COM	766.	766.
LIZ CLAIBORNE INC COM	690.	690.
LKQ CORP COM LKQ CORP	3,700.	3,700.
LOCKHEED MARTIN CORP COM	18,607.	18,607.
LOEWS CORP COM	9,789.	9,789.
LOGMEIN INC COM	964.	964.

LOUISIANA-PACIFIC CORP COM	1,275.	1,275.
LOWES COS INC COM	27,563.	27,563.
LSB INDS INC COM	561.	561.
LSI CORP COM	2,862.	2,862.
LTC PPTYS INC COM	1,018.	1,018.
LTD BRANDS	8,352.	8,352.
LUFKIN INDS INC COM	1,750.	1,750.
LUMBER LIQUIDATORS HLDGS INC COM	477.	477.
LUMOS NETWORKS CORP COM	77.	77.
M & T BK CORP COM	8,626.	8,626.
M D C HLDGS INC COM	441.	441.
MACERICH CO REIT	5,566.	5,566.
MAC-GRAY CORP COM	1,410,455.	1,410,455.
MACK CALI RLTY CORP COM REIT	1,975.	1,975.
MACYS INC COM	11,488.	11,488.
MADDEN STEVEN LTD COM	1,104.	1,104.
MAGELLAN HLTH SVCS INC COM NEW	1,286.	1,286.
MAIDENFORM BRANDS INC COM	549.	549.
MANHATTAN ASSOCS INC COM	567.	567.
MANITEX INTL INC COM	716,984.	716,984.
MANPOWER INC COM	2,467.	2,467.
MANTECH INTL CORP CL A	875.	875.
MARATHON OIL CORP COM	18,030.	18,030.
MARATHON PETE CORP COM	10,453.	10,453.
MARINE PRODS CORP COM	975,672.	975,672.
MARINEMAX INC COM	1,085,580.	1,085,580.
MARRIOTT INTL INC NEW COM STK CL A	6,505.	6,505.
MARRIOTT VACATIONS WORLDWIDE CORP COM	257.	257.
MARSH & MCLENNAN CO'S INC COM	14,830.	14,830.
MARTIN MARIETTA MATLS INC COM	2,941.	2,941.
MASCO CORP COM	3,196.	3,196.
MASIMO CORP COM	934.	934.
MASTERCARD INC CL A	34,299.	34,299.
MATERION CORP COM	656.	656.
MATRIX SVC CO COM	378.	378.
MATTEL INC COM	8,023.	8,023.
MATTHEWS INTL CORP CL A	691.	691.
MAXIMUS INC COM	1,199.	1,199.
MC CORMICK & CO INC COM NON-VTG	5,597.	5,597.
MC DONALDS CORP COM	87,889.	87,889.
MCGRAW-HILL COS COM	11,332.	11,332.
MCKESSON CORP	16,673.	16,673.
MDU RES GROUP INC COM	3,412.	3,412.
MEAD JOHNSON NUTRITION COM	12,165.	12,165.
MEADOWBROOK INS GROUP INC COM	320.	320.
MEADWESTVACO CORP COM	4,283.	4,283.
MEASUREMENT SPECIALTIES INC COM	531.	531.
MEDICAL PPTYS TR INC COM REIT	829.	829.
MEDICINES COMPANY COM	690.	690.
MEDICIS PHARMACEUTICAL CORP CL A NEW	1,796.	1,796.
MEDNAX INC COM	2,880.	2,880.
MEDTRONIC INC COM	34,769.	34,769.
MEMC ELECTR MATLS INC COM	768.	768.
MEN S WEARHOUSE INC COM	1,426.	1,426.

MENTOR GRAPHICS CORP COM	1,112.	1,112.
MERCK & CO INC NEW COM	98,849.	98,849.
MERCURY COMPUTER SYS INC COM	359.	359.
MERCURY GEN CORP NEW COM	1,414.	1,414.
MEREDITH CORP COM	784.	784.
MERIDIAN BIOSCIENCE INC COM	961.	961.
MERIT MED SYS INC COM	709.	709.
MERITAGE HOMES CORP COM	325.	325.
METHODE ELECTRS INC COM	265.	265.
METLIFE INC COM	28,499.	28,499.
METROPCS COMMUNICATIONS INC COM	2,101.	2,101.
METTLER-TOLEDO INTL INC COM	3,988.	3,988.
MFC ISHARES TR MSCI EMERGING MARKETS INDEX FUND	5,718,620.	5,718,620.
MICREL INC COM	263.	263.
MICROCHIP TECHNOLOGY INC COM	6,667.	6,667.
MICROFINANCIAL INC CO	509,033.	509,033.
MICRON TECH INC COM	5,296.	5,296.
MICROS SYS INC COM	3,167.	3,167.
MICROSEMI CORP COM	1,256.	1,256.
MICROSOFT CORP COM	167,079.	167,079.
MICROSTRATEGY INC CL A NEW	650.	650.
MID-AMER APT CMNTYS INC COM	1,939.	1,939.
MILLER HERMAN INC COM	812.	812.
MINE SAFETY APPLIANCES CO COM	696.	696.
MINERALS TECHNOLOGIES INC COM	735.	735.
MKS INSTRS INC COM	1,224.	1,224.
MKTG INC COM	78,417.	78,417.
MOBILE MINI INC COM	611.	611.
MOHAWK INDS INC COM	2,933.	2,933.
MOLEX INC COM	2,720.	2,720.
MOLINA HEALTHCARE INC COM	826.	826.
MOLSON COORS BREWING CO CL B	5,921.	5,921.
MONOLITHIC PWR SYS INC COM	452.	452.
MONOTYPE IMAGING HLDGS INC COM	530.	530.
MONRO MUFFLER BRAKE INC COM	931.	931.
MONSANTO CO NEW COM	32,372.	32,372.
MONSTER WORLDWIDE INC COM	801.	801.
MOODYS CORP COM	5,658.	5,658.
MOOG INC CL A	1,713.	1,713.
MORGAN STANLEY COM	19,518.	19,518.
MOSAIC CO/THE	13,061.	13,061.
MOTORCAR PTS & ACCESSORIES INC COM	787,680.	787,680.
MOTOROLA MOBILITY HLDGS INC COM	9,040.	9,040.
MOTOROLA SOLUTIONS INC	11,156.	11,156.
MOVADO GROUP INC COM	509.	509.
MSC INDL DIRECT INC CL A COM	2,862.	2,862.
MSCI INC CL A CL A	3,326.	3,326.
MTS SYS CORP COM	856.	856.
MUELLER INDS INC COM	1,268.	1,268.
MURPHY OIL CORP COM	9,587.	9,587.
MWI VETERINARY SUPPLY INC COM	532.	532.
MYERS INDS INC COM	1,134,046.	1,134,046.
MYERS INDS INC COM	457.	457.
MYLAN INC	7,661.	7,661.

N V R INC COM	2,744.	2,744.
NABORS INDUSTRIES COM	4,144.	4,144.
NANOMETRICS INC COM DELAWARE	442.	442.
NASDAQ OMX GROUP	2,623.	2,623.
NASH FINCH CO COM	351.	351.
NATIONAL OILWELL VARCO COM	24,884.	24,884.
NATIONAL PENN BANCSHARES INC COM	701.	701.
NATIONAL RETAIL PPTYS INC COM	2,612.	2,612.
NATL FINL PARTNERS CORP COM	243.	243.
NATL FUEL GAS CO COM	3,835.	3,835.
NATL INSTRS CORP COM	2,024.	2,024.
NATL PRESTO INDS INC COM	187.	187.
NATUS MED INC DEL COM	311.	311.
NAVIGANT CONSULTING INC COM	377.	377.
NAVIGATORS GROUP INC COM	286.	286.
NBT BANCORP INC COM	974.	974.
NCR CORP COM	2,156.	2,156.
NEENAH PAPER INC COM	536.	536.
NEOGEN CORP COM	460.	460.
NETAPP INC COM	11,135.	11,135.
NETFLIX INC COM	3,534.	3,534.
NETGEAR INC COM	1,410.	1,410.
NETSCOUT SYS INC COM	440.	440.
NEUSTAR INC CL A	2,153.	2,153.
NEUTRAL TANDEM INC D/B/A INTELIGUENT INC	289.	289.
NEW YORK CMNTY BANCORP INC COM	4,490.	4,490.
NEW YORK TIMES CO CL A	587.	587.
NEWELL RUBBERMAID INC COM	3,941.	3,941.
NEWFIELD EXPLORATION	4,188.	4,188.
NEWMARKET CORP COM	1,783.	1,783.
NEWMONT MINING CORP NEW COM	25,324.	25,324.
NEWPORT CORP COM	204.	204.
NEWS CORP CL A COM	33,504.	33,504.
NEXTERA ENERGY INC COM	22,039.	22,039.
NIKE INC CL B	30,549.	30,549.
NISOURCE INC COM	6,167.	6,167.
NJ RES CORP COM	1,771.	1,771.
NOBLE CORPORATION (SWITZERLAND) COM	6,346.	6,346.
NOBLE ENERGY INC COM	14,536.	14,536.
NORDSON CORP COM	2,059.	2,059.
NORDSTROM INC COM	6,810.	6,810.
NORFOLK SOUTHN CORP COM	21,129.	21,129.
NORTHEAST UTILITIES COM	5,302.	5,302.
NORTHERN OIL & GAS INC NEV COM	1,271.	1,271.
NORTHERN TR CORP COM	8,091.	8,091.
NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO - Income	149,899.	149,899.
NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO - Principal	123,046.	123,046.
NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO - Income	483,930.	483,930.
NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO - Principal	3,745,116.	3,745,116.
NORTHROP GRUMMAN CORP COM	13,392.	13,392.

NORTHWEST BANCSHARES INC MD COM	1,070.	1,070.
NORTHWEST NAT GAS CO COM	1,102.	1,102.
NORTHWESTERN CORP COM NEW COM NEW	1,074.	1,074.
NOVELLUS SYS INC COM	2,477.	2,477.
NRG ENERGY INC COM NEW	3,660.	3,660.
NTELOS HOLDINGS CORP COM NEW	102.	102.
NUCOR CORP COM	11,040.	11,040.
NUTRI SYS INC NEW COM	362.	362.
NUVASIVE INC COM	617.	617.
NV ENERGY INC COM	3,221.	3,221.
NVIDIA CORP COM	7,554.	7,554.
NYSE EURONEXT COM	5,716.	5,716.
O REILLY AUTOMOTIVE INC NEW COM	9,114.	9,114.
OCCIDENTAL PETROLEUM CORP	65,496.	65,496.
OCEANEERING INTL INC COM	4,152.	4,152.
OFFICE DEPOT INC COM	280.	280.
OFFICEMAX INC DEL COM	558.	558.
OGE ENERGY CORP COM	4,594.	4,594.
OIL STS INTL INC COM	3,208.	3,208.
OLD DOMINION FGHT LINE INC COM	1,621.	1,621.
OLD NATL BANCORP IND COM	816.	816.
OLD REP INTL CORP COM	2,058.	2,058.
OLIN CORP COM	1,336.	1,336.
OM GROUP INC COM	403.	403.
OMEGA HEALTHCARE INVS INC REIT	1,703.	1,703.
OMNICARE INC COM	3,342.	3,342.
OMNICELL INC COM	281.	281.
OMNICOM GROUP INC COM	10,387.	10,387.
OMNOVA SOLUTIONS INC COM	1,249,771.	1,249,771.
ON ASSIGNMENT INC COM	581.	581.
ONEOK INC COM	7,975.	7,975.
OPLINK COMMUNICATIONS INC COM NEW	395.	395.
OPNET TECHNOLOGIES INC COMØ	440.	440.
ORACLE CORP COM	86,902.	86,902.
ORBITAL SCI CORP COM	567.	567.
ORITANI FINL CORP NEW COM	396.	396.
OSHKOSH CORPORATION	1,668.	1,668.
OSI SYS INC COM	1,073.	1,073.
OVERSEAS SHIPHOLDING GROUP INC COM	470.	470.
OWENS & MINOR INC NEW COM	1,501.	1,501.
OWENS ILL INC COM NEW	2,674.	2,674.
OXFORD INDS INC COM	316.	316.
OYO GEOSPACE COM	387.	387.
P F CHANGS CHINA BISTRO INC COM	896.	896.
PACCAR INC COM	11,466.	11,466.
PACER INTL INC TENN COM	1,629,075.	1,629,075.
PACKAGING CORP AMER COM	2,145.	2,145.
PACKPAR FUND CLASS A EURØ	32,106,124.	32,106,124.
PACKPAR FUND CLASS B EURØ	30,869,258.	30,869,258.
PACKPAR FUND CLASS B EURØ	32,106,122.	32,106,122.
PACKPAR FUND CLASSC EURØ	32,106,122.	32,106,122.
PACWEST BANCORP DEL COM	360.	360.
PALL CORP COM	5,544.	5,544.
PANERA BREAD CO CL A	3,678.	3,678.

PAPA JOHNS INTL INC COM	377.	377.
PAR PHARMACEUTICAL COS INC COM	884.	884.
PARAMETRIC TECHNOLOGY CORP COM NEW	1,826.	1,826.
PAREXEL INTL CORP COM	996.	996.
PARK ELECTROCHEMICAL CORP COM	282.	282.
PARKER-HANNIFIN CORP COM	9,836.	9,836.
PATRIOT COAL CORP-STOCK DISTRIBUTION	551.	551.
PATTERSON COS INC COMØ	2,273.	2,273.
PATTERSON-UTI ENERGY INC COM	2,577.	2,577.
PAYCHEX INC COM	8,672.	8,672.
PEABODY ENERGY CORP COMØ	8,013.	8,013.
PEETS COFFEE & TEA INC COM	1,003.	1,003.
PENFORD CORP COM	406,442.	406,442.
PENN VA CORP COM	233.	233.
PENNEY J.C CO INC COM	4,183.	4,183.
PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT	783.	783.
PENTAIR INC COM	2,730.	2,730.
PEOPLES FEDERAL BANCSHARES INC COM	1,410,750.	1,410,750.
PEOPLES UTD FINL INC COM	4,035.	4,035.
PEP BOYS-MANNY MOE & JACK COM	352.	352.
PEPCO HLDGS INC COM	3,857.	3,857.
PEPSICO INC COM	88,909.	88,909.
PERCEPTRON INC COM	498,291.	498,291.
PERFICIENT INC COM	480.	480.
PERICOM SEMICONDUCTOR CORP COM	1,200,904.	1,200,904.
PERICOM SEMICONDUCTOR CORP COM	540.	540.
PERKINELMER INC COM	1,900.	1,900.
PERMA-FIX ENVIRONMENTAL SVCS INC COM	905,104.	905,104.
PERRIGO CO COM	8,076.	8,076.
PETRO DEV CORP COM	913.	913.
PETROQUEST ENERGY INC COM	330.	330.
PETSMART INC COM	4,873.	4,873.
PFIZER INC COM	143,062.	143,062.
PG& E CORP COM	14,427.	14,427.
PHARMERICA CORP COM	395.	395.
PHYSICIANS FORMULA HLDGS INC COM	680,640.	680,640.
PIEDMONT NAT GAS INC COM	2,073.	2,073.
PINNACLE ENTMT INC COM	782.	782.
PINNACLE FINL PARTNERS INC COM	404.	404.
PINNACLE W. CAP CORP COM	4,384.	4,384.
PIONEER DRILLING CO COM	726.	726.
PIONEER NAT RES CO COM	9,753.	9,753.
PIPER JAFFRAY COS COM	283.	283.
PITNEY BOWES INC COM	3,096.	3,096.
PKWY PPTYS INC REIT	256.	256.
PLAINS EXPL & PRODTN CO COM	4,370.	4,370.
PLANTRONICS INC NEW COM	1,461.	1,461.
PLEXUS CORP COM	685.	685.
PLUM CREEK TIMBER CO INC COM	4,899.	4,899.
PNC FINANCIAL SERVICES GROUP COM	26,182.	26,182.
PNM RES INC COM	1,404.	1,404.
POLARIS INDS INC COM	3,303.	3,303.
POLYCOM INC COM	2,412.	2,412.
POLYONE CORP COM	774.	774.

POOL CORP COM	1,264.	1,264.
PORTFOLIO RECOVERY ASSOCS INC COM	878.	878.
POST PPTYS INC REIT	1,880.	1,880.
POTLATCH CORP NEW REIT	1,027.	1,027.
POWELL INDS INC COM	282.	282.
POWER INTEGRATIONS INC COM	696.	696.
PPG IND INC COM	10,937.	10,937.
PPL CORP COM	14,681.	14,681.
PRAXAIR INC COM	27,580.	27,580.
PRECISION CASTPARTS CORP COM	20,599.	20,599.
PRESTIGE BRANDS HLDGS INC COM	248.	248.
PRICELINE COM INC COM NEW	20,112.	20,112.
PRINCIPAL FINL GROUP INC COM	6,445.	6,445.
PRIVATEBANCORP INC COM	395.	395.
PROASSURANCE CORP COM	2,155.	2,155.
PROCTER & GAMBLE COM	157,502.	157,502.
PROGRESS ENERGY INC COM	14,341.	14,341.
PROGRESS SOFTWARE CORP COM	1,084.	1,084.
PROGRESSIVE CORP OH COM	10,438.	10,438.
PROLOGIS INC COM	10,979.	10,979.
PROSPECT CAP CORP COM	660.	660.
PROSPERITY BANCSHARES INC COM	1,654.	1,654.
PROTECTIVE LIFE CORP COM	1,647.	1,647.
PROVIDENT FINL SVCS INC COM	844.	844.
PRUDENTIAL FINL INC COM	20,349.	20,349.
PS BUSINESS PKS INC CALIF COM	721.	721.
PSS WORLD MED INC COM	1,040.	1,040.
PUB SERVICE ENTERPRISE GROUP INC COM	14,524.	14,524.
PUB STORAGE COM	16,404.	16,404.
PULTE GROUP INC	1,849.	1,849.
PVH CORP COM	3,947.	3,947.
QAD INC CL A	495,600.	495,600.
QAD INC COM	3,105.	3,105.
QEP RES INC COM	4,336.	4,336.
QLOGIC CORP COM	1,305.	1,305.
QUAKER CHEM CORP COM	389.	389.
QUALCOMM INC COM	79,042.	79,042.
QUALITY SYS INC COM	1,221.	1,221.
QUANEX BLDG PRODS CORP COM	330.	330.
QUANTA SVCS INC COM	3,856.	3,856.
QUEST DIAGNOSTICS INC COM	7,606.	7,606.
QUEST SOFTWARE INC COM	818.	818.
QUESTAR CORP COM	2,939.	2,939.
QUESTCOR PHARMACEUTICALS INC COM	2,204.	2,204.
QUICKSILVER RES INC COM	517.	517.
QUIKSILVER INC COM	711.	711.
RACKSPACE HOSTING INC COM	3,699.	3,699.
RADIOSHACK CORP COM	816.	816.
RALCORP HLDGS INC NEW COM	3,933.	3,933.
RALPH LAUREN CORP CL A	7,456.	7,456.
RAND LOGISTICS INC	1,052,667.	1,052,667.
RANGE RES CORP COM	8,362.	8,362.
RAYMOND JAMES FNCL INC COM	2,694.	2,694.
RAYONIER INC REIT	4,463.	4,463.

RAYTHEON CO	14,320.	14,320.
RED HAT INC COM	7,143.	7,143.
RED ROBIN GOURMET BURGERS INC COM	277.	277.
REGAL BELOIT CORP COM	1,784.	1,784.
REGENCY CTRS CORP COM	2,822.	2,822.
REGENERON PHARMACEUTICALS INC COM	3,492.	3,492.
REGIONS FINL CORP NEW COM	4,545.	4,545.
REGIS CORP MINN COM	679.	679.
REINSURANCE GROUP AMER INC COM NEW	3,292.	3,292.
REIS INC COM	493,392.	493,392.
RELIANCE STL & ALUM CO COM	3,067.	3,067.
RENT A CTR INC NEW COM	1,961.	1,961.
REORG/99 CENTS ONLY	746.	746.
REORG/AMERICAN TOWER MANDATORY	20,463.	20,463.
REORG/AON CORP STOCK MERGER	12,776.	12,776.
REORG/BLUE COAT CASH MERGER ⁰	814.	814.
REORG/CONSTELLATION STOCK MERGER EXELONCORP	6,744.	6,744.
REORG/EXPRESS SCRIPTS INC STOCK MERGER	18,814.	18,814.
REORG/HANSEN NAT CORP	5,897.	5,897.
REORG/HEALTHSPRING INC CASH MERGER	3,054.	3,054.
REORG/MEDCO HEALTH CSH AND STK MERGER	18,671.	18,671.
REORG/NSTAR COM STOCK MERGER NORTHEAST	4,086.	4,086.
REORG/RIGHTNOW TECHNOLOGIES CASH MERGER	769.	769.
REORG/RUDDICK CORP NAME CUSIP CHANGE HARRIS TEETER	1,748.	1,748.
REORG/SONOSITE INC CASH MERGER	754.	754.
REORG/SOUTHERN UN STOCK MERGER ENERGY TRANSFER	4,337.	4,337.
REORG/TALEO CORP CASH MERGER	1,315.	1,315.
REORG/TEKELEC COM CASH MERGER	579.	579.
REORG/TELEPHONE RECLASSIFICATION TELE &DATA SYS INC COM	1,968.	1,968.
REORG/TEMPLE-INLAND INC CASH MERGER	2,886.	2,886.
REORG/TRANSATLANTIC CASH MERGER	2,901.	2,901.
REORG/UNITED FIRE STOCK MERGER UNITED FIRE GROUP	404.	404.
REPUBLIC SVCS INC COM	7,301.	7,301.
RESMED INC COM	3,200.	3,200.
RESOURCES CONNECTION INC COM	604.	604.
RF MICRO DEVICES INC COM	1,269.	1,269.
RIVERBED TECHNOLOGY INC COM	3,055.	3,055.
RLI CORP COM	874.	874.
RLTY INC CORP COM	4,230.	4,230.
ROBBINS & MYERS INC COM	1,893.	1,893.
ROBERT HALF INTL INC COM	3,472.	3,472.
ROCK-TENN CO CL A	3,462.	3,462.
ROCKWELL AUTOMATION	8,804.	8,804.
ROCKWELL COLLINS INC COM	7,143.	7,143.
ROFIN SINAR TECHNOLOGIES INC COM	800.	800.
ROGERS CORP COM	700.	700.
ROLLINS INC COM	1,178.	1,178.
ROPER INDS INC NEW COM	6,950.	6,950.
ROSS STORES INC COM	9,506.	9,506.
ROVI CORP COM	2,286.	2,286.
ROWAN COMPANIES INC COM	3,215.	3,215.

RPM INTL INC	2,701.	2,701.
RTI INTL METALS INC COM	418.	418.
RUBY TUESDAY INC COM	179.	179.
RUDOPH TECHNOLOGIES INC COM	602.	602.
RUE21 INC COM	346.	346.
RYDER SYS INC COM	2,285.	2,285.
RYLAND GROUP INC COM	426.	426.
S & T BANCORP INC COM	274.	274.
S.W. AIRL CO COM	5,761.	5,761.
SAFETY INS GROUP INC COM	283.	283.
SAFEWAY INC COM NEW	6,123.	6,123.
SAIC INC COM	2,827.	2,827.
SAKS INC COM	1,326.	1,326.
SALESFORCE COM INC COM	12,175.	12,175.
SALIX PHARMACEUTICALS LTD COM	2,393.	2,393.
SANDERSON FARMS INC COM	652.	652.
SANDISK CORP COM	10,383.	10,383.
SARA LEE CORP COM	9,895.	9,895.
SAUL CTRS INC COM	354.	354.
SAVIENT PHARMACEUTICALS INC COM⊙	185.	185.
SCANA CORP NEW COM	4,281.	4,281.
SCANSOURCE INC COM	612.	612.
SCHEIN HENRY INC COM	4,961.	4,961.
SCHLUMBERGER LTD COM COM	78,898.	78,898.
SCHOLASTIC CORP COM	899.	899.
SCHULMAN A INC COM	318.	318.
SCHWAB CHARLES CORP COM NEW	10,720.	10,720.
SCHWEITZER-MAUDUIT INTL INC COM	864.	864.
SCIENTIFIC GAMES CORP	252.	252.
SCOTTS MIRACLE-GRO CLASS'A' COM	1,728.	1,728.
SCRIPPS E W CO OHIO CL A NEW COM	409.	409.
SCRIPPS NETWORKS INTERACTIVE INC CL A COM	3,436.	3,436.
SEABRIGHT HOLDINGS INC	1,217,880.	1,217,880.
SEACOR HLDGS INC COM	1,601.	1,601.
SEALED AIR CORP NEW COM	2,306.	2,306.
SEARS HLDGS CORP COM	1,017.	1,017.
SEI INVTS CO COM	2,186.	2,186.
SELECT COMFORT CORP OC-CAP	933.	933.
SELECTIVE INS GROUP INC COM	638.	638.
SEMPRA ENERGY INC COM	11,495.	11,495.
SEMTECH CORP COM	1,415.	1,415.
SENIOR HSG PPTYS TR SH BEN INT SH BEN INT⊙	2,985.	2,985.
SENSIENT TECHNOLOGIES CORP COM	1,668.	1,668.
SERVICE CORP INTL COM	2,098.	2,098.
SHAW GROUP INC COM	1,668.	1,668.
SHERWIN-WILLIAMS CO COM	6,517.	6,517.
SHUFFLE MASTER INC COM	434.	434.
SIGMA DESIGNS INC COM	270.	270.
SIGMA-ALDRICH CORP COM	6,308.	6,308.
SIGNATURE BK NY N Y COM	2,400.	2,400.
SIGNET JEWELERS LTD ORD	3,165.	3,165.
SILGAN HLDGS INC COM	1,623.	1,623.
SILICON LABORATORIES INC COM	1,693.	1,693.
SIMMONS 1ST NATL CORP CL A	435.	435.

SIMON PROPERTY GROUP INC COM	32,493.	32,493.
SIMPSON MFG INC COM	1,077.	1,077.
SKECHERS U S A INC CL A	582.	582.
SKYWEST INC COM	831.	831.
SKYWORKS SOLUTIONS INC COM	2,530.	2,530.
SL GREEN RLTY CORP COM	4,731.	4,731.
SLM CORP COM	5,749.	5,749.
SM ENERGY CO COM	3,874.	3,874.
SMITH A O CORP COM	1,324.	1,324.
SMITHFIELD FOODS INC COM	3,351.	3,351.
SMUCKER J M CO COM NEW COM NEW	7,973.	7,973.
SNAP-ON INC COM	2,430.	2,430.
SNYDERS-LANCE INC COM	743.	743.
SOLERA HLDGS INC COM	2,672.	2,672.
SONIC AUTOMOTIVE INC CL A	296.	296.
SONIC CORP COM	559.	559.
SONOCO PROD CO COM	2,802.	2,802.
SOTHEBYS HLDGS INC CL A	1,626.	1,626.
SOURCEFIRE INC COM	1,069.	1,069.
SOUTH JERSEY INDS INC COM	1,534.	1,534.
SOUTHERN CO COM	33,977.	33,977.
SOUTHWEST GAS CORP COM	1,700.	1,700.
SOUTHWESTERN ENERGY CO COM	9,774.	9,774.
SOVRAN SELF STORAGE INC COM	939.	939.
SPARTAN STORES INC COM	444.	444.
SPARTECH CORP COM NEW	1,259,599.	1,259,599.
SPECTRA ENERGY CORP COM	17,312.	17,312.
SPRINT NEXTEL CORP	5,869.	5,869.
SPX CORP COM	2,592.	2,592.
ST JUDE MED INC COM	9,433.	9,433.
STAGE STORES INC COM NEW	653.	653.
STAMPS COM INC COM NEW	418.	418.
STANCORP FINL GROUP INC COM	1,433.	1,433.
STANDARD MTR PRODS INC COM	581.	581.
STANDEX INTL CORP COM	547.	547.
STANLEY BLACK & DECKER INC COM	10,208.	10,208.
STAPLES INC COM	8,237.	8,237.
STARBUCKS CORP COM	29,630.	29,630.
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM	7,675.	7,675.
STATE STR CORP COM	17,011.	17,011.
STD MICROSYSTEMS CORP COM	361.	361.
STD PAC CORP NEW COM	502.	502.
STEEL DYNAMICS INC COM	2,420.	2,420.
STEINWAY MUSICAL INSTRS INC ORD COM	1,186,896.	1,186,896.
STEPAN CO COM	802.	802.
STERICYCLE INC COM	5,610.	5,610.
STERIS CORP COM	1,491.	1,491.
STERLING BANCORP COM	423.	423.
STIFEL FINL CORP COM	1,474.	1,474.
STONE ENERGY CORP COM	976.	976.
STR HLDGS INC COM	560.	560.
STRATASYS INC COM	365.	365.
STRAYER ED INC COM	875.	875.
STRYKER CORP	13,670.	13,670.

STURM RUGER & CO INC COM	803.	803.
SUN TR BANKS INC COM	7,965.	7,965.
SUNOCO INC COM	3,692.	3,692.
SUPER MICRO COMPUTER INC COM	439.	439.
SUPER VALU INC COM	1,462.	1,462.
SUPERIOR ENERGY SVCS INC COM	1,877.	1,877.
SUPERIOR INDS INTL INC COM	364.	364.
SUPERTEX INC COM	359.	359.
SURMODICS INC COM	268,278.	268,278.
SUSQUEHANNA BANCSHARES INC PA COM	1,349.	1,349.
SVB FINL GROUP COM	1,765.	1,765.
SWIFT ENERGY CO COM	1,010.	1,010.
SYKES ENTERPRISES INC COM	783.	783.
SYMANTEC CORP COM	9,828.	9,828.
SYMMETRY MED INC COM	360.	360.
SYNAPTICS INC COM	784.	784.
SYNCHRONOSS TECHNOLOGIES INC COM⓪	937.	937.
SYNNEX CORP COM	883.	883.
SYNOPSYS INC COM	3,291.	3,291.
SYNOVUS FINL CORP COM	846.	846.
SYSCO CORP COM	15,076.	15,076.
T ROWE PRICE GROUP INC	12,244.	12,244.
TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM	989.	989.
TANGER FACTORY OUTLET CTRS INC COM	2,140.	2,140.
TARGET CORP COM	29,759.	29,759.
TAUBMAN CTRS INC COM	2,981.	2,981.
TCF FNCL CORP COM	1,414.	1,414.
TE CONNECTIVITY LTD	11,153.	11,153.
TECH DATA CORP COM	1,828.	1,828.
TECHNE CORP COM	2,116.	2,116.
TECO ENERGY INC COM	3,445.	3,445.
TECUMSEH PRODS CO CL A	749,650.	749,650.
TELEDYNE TECHNOLOGIES INC COM	1,700.	1,700.
TELEFLEX INC COM	2,084.	2,084.
TELETECH HLDGS INC COM	194.	194.
TELLABS INC COM	1,281.	1,281.
TENET HEALTHCARE CORP COM	2,021.	2,021.
TENNANT CO COM	855.	855.
TERADATA CORP DEL COM	6,840.	6,840.
TERADYNE INC COM	2,154.	2,154.
TEREX CORP NEW COM	1,229.	1,229.
TESORO CORP	2,803.	2,803.
TESSERA TECHNOLOGIES INC COM	536.	536.
TETRA TECH INC NEW COM⓪	1,144.	1,144.
TETRA TECHNOLOGIES INC DEL COM	897.	897.
TEXAS INDS INC COM	1,108.	1,108.
TEXAS INSTRUMENTS INC COM	28,964.	28,964.
TEXAS ROADHOUSE INC COM	1,058.	1,058.
TEXTRON INC COM	4,290.	4,290.
THERMO FISHER CORP	14,885.	14,885.
THOMAS & BETTS CORP COM	2,402.	2,402.
THOR INDS INC COM	905.	905.
THORATEC CORP	1,678.	1,678.
TIBCO SOFTWARE INC COM	3,252.	3,252.

TIDEWATER INC COM	2,120.	2,120.
TIFFANY & CO COM	7,090.	7,090.
TIME WARNER CABLE INC COM	17,291.	17,291.
TIME WARNER INC	30,972.	30,972.
TIMKEN CO COM	2,748.	2,748.
TITANIUM METALS CORP COM NEW	1,064.	1,064.
TJX COS INC COM NEW	21,108.	21,108.
TOLL BROS INC COM	2,593.	2,593.
TOMPKINS FINL CORP COM	270.	270.
TOOTSIE ROLL INDS INC COM	734.	734.
TORCHMARK CORP COM	3,862.	3,862.
TORO CO COM	1,638.	1,638.
TOTAL SYS SVCS INC COM	2,680.	2,680.
TOWER GROUP INC COM	565.	565.
TOWERS WATSON & CO CL A COM	2,637.	2,637.
TRACTOR SUPPLY CO COM	4,209.	4,209.
TRAVELERS COS INC COM	21,301.	21,301.
TREDEGAR CORP INC	489.	489.
TREEHOUSE FOODS INC COM	1,961.	1,961.
TRIMBLE NAV LTD COM	4,470.	4,470.
TRINITY IND INC COM	2,014.	2,014.
TRIPADVISOR INC COM COM	2,042.	2,042.
TRIQUINT SEMICONDUCTOR INC COM	623.	623.
TRIUMPH GROUP INC NEW COM	2,455.	2,455.
TRUE RELIGION APPAREL INC COM	553.	553.
TRUEBLUE INC COM	763.	763.
TRUSTCO BK CORP N Y COM	449.	449.
TRUSTMARK CORP COM	1,409.	1,409.
TTM TECHNOLOGIES INC COM	241.	241.
TUPPERWARE BRANDS CORPORATION	2,854.	2,854.
TW TELECOM INC CL A	2,461.	2,461.
TX CAP BANCSHARES INC COM	826.	826.
TYCO INTERNATIONAL LTD(SWITZERLAND) COM	18,731.	18,731.
TYLER TECHNOLOGIES INC COM	422.	422.
TYSON FOODS INC CL A COM	5,119.	5,119.
UDR INC COM	4,593.	4,593.
UGI CORP NEW COM	2,705.	2,705.
UIL HLDGS CORP COM	1,556.	1,556.
ULTRATECH INC	319.	319.
UMB FINL CORP COM	1,118.	1,118.
UMPQUA HLDGS CORP COM	1,165.	1,165.
UNDER ARMOR INC CL A	2,154.	2,154.
UNIFIRST CORP MASS COM	1,021.	1,021.
UNION PAC CORP COM	43,965.	43,965.
UNISOURCE ENERGY CORP COM	1,145.	1,145.
UNIT CORP COM	1,624.	1,624.
UNITED BANKSHARES INC W VA COM	1,442.	1,442.
UNITED NAT FOODS INC COM	1,680.	1,680.
UNITED ONLINE INC COM	283.	283.
UNITED PARCEL SVC INC CL B	60,528.	60,528.
UNITED STS STL CORP NEW COM	3,202.	3,202.
UNITED TECHNOLOGIES CORP COM	56,864.	56,864.
UNITEDHEALTH GROUP INC COM	46,423.	46,423.
UNIVERSAL FST PRODS INC COM	772.	772.

UNIVERSAL HEALTH RLTY INCOME TR	390.	390.
UNUM GROUP	5,373.	5,373.
UNVL ELECTRS INC COM	304.	304.
UNVL HEALTH SERVICES INC CL B COM	3,148.	3,148.
UNVL TECH INST INC COM	345.	345.
URBAN OUTFITTERS INC COM	2,728.	2,728.
URS CORP NEW COM	2,388.	2,388.
URSTADT BIDDLE PPTYS INC CL A	398.	398.
US BANCORP	44,416.	44,416.
US OF AMER TREAS BILLS	69,994.	69,994.
USA MOBILITY INC COM	361.	361.
UTD RENTALS INC COM	1,596.	1,596.
UTD STATIONERS INC COM	1,270.	1,270.
UTD THERAPEUTICS CORP DEL COM	2,032.	2,032.
UTI WORLDWIDE INC ORD	1,143.	1,143.
V F CORP COM	9,778.	9,778.
VAL NATL BANCORP COM	1,979.	1,979.
VALASSIS COMMUNICATIONS INC COM	654.	654.
VALERO ENERGY CORP COM	10,041.	10,041.
VALMONT INDS INC COM	1,725.	1,725.
VALSPAR CORP COM	3,040.	3,040.
VALUECLICK INC COM	1,075.	1,075.
VARIAN MEDICAL SYSTEMS INC	6,512.	6,512.
VCA ANTECH INC COM	1,442.	1,442.
VECTREN CORP COM	2,086.	2,086.
VEECO INSTRS INC DEL COM	624.	624.
VENTAS INC REIT	13,838.	13,838.
VERIFONE SYSTEMS INC COM	3,055.	3,055.
VERISIGN INC COM	4,965.	4,965.
VERIZON COMMUNICATIONS COM	97,411.	97,411.
VERTEX PHARMACEUTICALS INC COM	5,779.	5,779.
VIACOM INC NEW CL B	21,797.	21,797.
VIAD CORP COM NEW	315.	315.
VIASAT INC COM	1,660.	1,660.
VIROPHARMA INC COM	1,643.	1,643.
VIRTUSA CORP COM	376.	376.
VISA INC COM CL A	44,369.	44,369.
VISHAY INTERTECHNOLOGY INC COM	1,205.	1,205.
VISHAY PRECISION GROUP INC COM	1,402,549.	1,402,549.
VITAMIN SHOPPE INC COM	1,037.	1,037.
VOLTERRA SEMICONDUCTOR CORP COM	410.	410.
VORNADO RLTY TR COM	12,451.	12,451.
VULCAN MATERIALS CO COM	4,329.	4,329.
WABTEC CORP COM	2,798.	2,798.
WADDELL & REED FINL INC CL A COM	1,808.	1,808.
WALGREEN CO COM	25,588.	25,588.
WAL-MART STORES INC COM	89,341.	89,341.
WALT DISNEY CO	58,163.	58,163.
WARNACO GROUP INC COM	1,801.	1,801.
WASH FED INC COM	1,301.	1,301.
WASH POST CO CL B COM	1,507.	1,507.
WASTE CONNECTIONS INC COM	3,115.	3,115.
WASTE MGMT INC DEL COM	12,855.	12,855.
WATERS CORP COM	5,628.	5,628.

WATSCO INC COM	1,576.	1,576.
WATSON PHARMACEUTICALS INC COM	6,396.	6,396.
WATTS WTR TECHNOLOGIES INC	650.	650.
WAUSAU PAPER CORP COM	487.	487.
WD 40 CO COM	364.	364.
WEBSense INC COM	412.	412.
WEBSTER FNCL CORP WATERBURY CONN COM	1,305.	1,305.
WEINGARTEN RLTY INVS COM	2,204.	2,204.
WELLCARE HLTH PLANS INC COM	1,890.	1,890.
WELLPOINT INC COM	19,941.	19,941.
WELLS FARGO & CO NEW COM	125,012.	125,012.
WENDYS CO COM	1,431.	1,431.
WERNER ENTERPRISES INC COM	747.	747.
WEST PHARMACEUTICAL SVCS INC COM	1,025.	1,025.
WESTAMERICA BANCORPORATION COM	966.	966.
WESTAR ENERGY INC COM	2,792.	2,792.
WESTELL TECHNOLOGIES INC CL A	77,478.	77,478.
WESTERN UNION CO	9,550.	9,550.
WESTN DIGITAL CORP COM	6,004.	6,004.
WEYERHAEUSER CO COM	8,420.	8,420.
WGL HLDGS INC COM	1,946.	1,946.
WHIRLPOOL CORP COM	3,084.	3,084.
WHOLE FOODS MKT INC COM	9,741.	9,741.
WILEY JOHN & SONS INC CL A	1,820.	1,820.
WILLIAMS CO INC COM	17,005.	17,005.
WILLIAMS SONOMA INC COM	3,388.	3,388.
WILLIS LEASE FIN CORP COM	988,283.	988,283.
WINDSTREAM CORP COM	6,187.	6,187.
WINNEBAGO INDS INC COM	583.	583.
WINTRUST FINL CORP COM	729.	729.
WIS ENERGY COM	6,817.	6,817.
WMS INDS INC COM	944.	944.
WOLVERINE WORLD WIDE INC COM	1,497.	1,497.
WOODWARD INC COM	2,047.	2,047.
WORLD ACCEP CORP S C NEW COM	735.	735.
WORLD FUEL SERVICE COM	2,519.	2,519.
WORTHINGTON INDS INC COM	622.	622.
WRIGHT EXPRESS CORP COM	1,791.	1,791.
WYNDHAM WORLDWIDE CORP	5,145.	5,145.
WYNN RESORTS LTD COM	7,403.	7,403.
XCEL ENERGY INC COM	11,719.	11,719.
XEROX CORP COM	9,305.	9,305.
XILINX INC COM	7,117.	7,117.
XL GROUP PLC ORD	5,457.	5,457.
XO GROUP INC COM	350.	350.
XYLEM INC W/I	3,982.	3,982.
YAHOO INC COM	17,033.	17,033.
YUM BRANDS INC COM	23,486.	23,486.
ZEBRA TECHNOLOGIES CORP CL A	1,610.	1,610.
ZEP INC COM	535,434.	535,434.
ZEP INC COM	280.	280.
ZIMMER HLDGS INC COM	8,440.	8,440.
ZIONS BANCORP COM	2,540.	2,540.
ZOLL MED CORP COM	1,516.	1,516.

ZUMIEZ INC COM	583.	583.
Total to Form 990-PF, Part II, line 10b	1,324,731,849.	1,324,731,849.

Form 990-PF	Corporate Bonds	Statement 15
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Description	Book Value	Fair Market Value
CITIGROUP FDG INC 2.25 DUE 12-10-2012 FDIC GTD ⁰	30,557,130.	30,557,130.
GMAC INC FDIC GTD SR NT 1.75 DUE 10-30-2012 ⁰	30,386,940.	30,386,940.
Total to Form 990-PF, Part II, line 10c	60,944,070.	60,944,070.

Form 990-PF	Other Investments	Statement 16
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Description	Valuation Method	Book Value	Fair Market Value
4D GLOBAL ENERGY PARTNERS III, LP	FMV	5,256,672.	5,256,672.
ABRAMS CAPITAL PARTNERS II, LP	FMV	59,167,146.	59,167,146.
ACTIVUM SG FEEDER	FMV	5,559,474.	5,559,474.
ACTIVUM SG FEEDER II	FMV	3,225,631.	3,225,631.
AH ANNEX FUND, LP	FMV	5,388,871.	5,388,871.
ALTOR FUND III (NO. 2)	FMV	5,566,171.	5,566,171.
ANDREESSEN HOROWITZ FUND I	FMV	10,828,543.	10,828,543.
ANDREESSEN HOROWITZ FUND II	FMV	21,907,979.	21,907,979.
AXIOM ASIA PRIVATE	FMV	4,784,501.	4,784,501.
BAKER BROTHERS LIFE SCIENCES, LP	FMV	144,146,809.	144,146,809.
BAUPOST VALUE PARTNERS IV, LP	FMV	532,672,734.	532,672,734.
BENCHMARK CAPITAL VII, LP	FMV	3,380,888.	3,380,888.
BERKSHIRE FUND VIII, LP	FMV	1,955,116.	1,955,116.
BIL LTD CLASS Y SER C-08 FUND	FMV	176,178,591.	176,178,591.
BROOKDALE INVESTORS VI, LP	FMV	5,577,876.	5,577,876.
BROOKSIDE CAPITAL	FMV	57,126,552.	57,126,552.
CARMEL PARTNERS III	FMV	13,967,470.	13,967,470.
CENTERBRIDGE	FMV	137,247,335.	137,247,335.
CONVEXITY CAPITAL OFFSHORE	FMV	216,692,484.	216,692,484.
CROWN	FMV	131,846.	131,846.
DENHAM COMMODITY VI	FMV	787,645.	787,645.
DENHAM V	FMV	18,471,457.	18,471,457.
ENERGY CAPITAL II CO-INVESTMENT	FMV	18,757,889.	18,757,889.
ENERGY CAPITAL PARTNERS II (B)	FMV	18,606,080.	18,606,080.
FARALLON ASIA SPECIAL SITUATIONS	FMV	71,531,185.	71,531,185.
FARALLON CAPITAL INSTITUTIONAL PARTNERS	FMV	116,304,614.	116,304,614.
FARALLON CREDIT OPPORTUNITY PARTNERS II	FMV	1.	1.

FARALLON CREDIT SIDECAR PARTNERS I	FMV	34,964,478.	34,964,478.
FARALLON SWEEP CO-INVESTMENT	FMV	6,343,739.	6,343,739.
FIR TREE	FMV	109,407,827.	109,407,827.
GAOLING FUND	FMV	198,014,479.	198,014,479.
GLYNN PARTNERS II, LP	FMV	6,899,527.	6,899,527.
GMO MEAN REVERSION FUND	FMV	118,191,933.	118,191,933.
GOLDEN GATE	FMV	28,461,541.	28,461,541.
HELLMAN & FRIEDMAN CAPITAL PARTNERS VII, LP	FMV	7,695,263.	7,695,263.
HOUSATONIC PARTNERS V	FMV	5,310,324.	5,310,324.
ICHIGO JAPAN FUND E	FMV	69,354,224.	69,354,224.
IMT CAP FUND II, LP	FMV	1,751,085.	1,751,085.
JBG INVESTMENT FUND VII	FMV	26,664,943.	26,664,943.
JBG INVESTMENT FUND VIII	FMV	2,325,933.	2,325,933.
KLEINER PERKINS CAUFIELD & BYERS GREEN GROWTH	FMV	8,006,718.	8,006,718.
KLEINER PERKINS CAUFIELD & BYERS XIII	FMV	13,105,070.	13,105,070.
KLEINER PERKINS CAUFIELD & BYERS XIV	FMV	5,019,025.	5,019,025.
LBA REALTY FUND IV	FMV	26,758,391.	26,758,391.
LEGACY VENTURE V	FMV	5,257,120.	5,257,120.
LIGHTSPEED VENTURE	FMV	9,665,755.	9,665,755.
LIME ROCK PARTNERS V, LP	FMV	8,381,538.	8,381,538.
LIME ROCK RESOURCES II-C, LP	FMV	12,507,024.	12,507,024.
LIMEROCK V, SECONDARY	FMV	9,219,702.	9,219,702.
LONE CASCADE, LP	FMV	197,350,889.	197,350,889.
LONE CEDAR	FMV	45,172,467.	45,172,467.
LONE PINON	FMV	43,811,060.	43,811,060.
MERIT ENERGY G	FMV	6,323,923.	6,323,923.
MERLONE GEIER IX, LP	FMV	11,784,898.	11,784,898.
MERLONE GEIER PARTNERS X, LP	FMV	1,798,606.	1,798,606.
NALANDA INDIA EQUITY	FMV	13,357,479.	13,357,479.
NATURAL GAS PARTNERS IX, LP	FMV	28,102,481.	28,102,481.
NORTHERN LIGHT VENTURES III	FMV	787,296.	787,296.
NORTHWOOD PARTNERS TE II	FMV	4,470,554.	4,470,554.
NORTHWOOD REAL ESTATE CO-INVESTORS TE, LP	FMV	13,322,393.	13,322,393.
NORTHWOOD REAL ESTATE PARTNERS TE, LP	FMV	21,015,580.	21,015,580.
ORION EUROPEAN RE III	FMV	7,145,218.	7,145,218.
QUINTILLION LACV LTD	FMV	86,430,314.	86,430,314.
RESOURCE CAPITAL FUND V	FMV	11,019,002.	11,019,002.
RETRO VENTURE PARTNERS, LP	FMV	888,332.	888,332.
RIVA CAPITAL PARTNERS II, LP	FMV	16,094,712.	16,094,712.
RIVA CAPITAL PARTNERS III, LP	FMV	3,898,472.	3,898,472.
ROUTE ONE FUND I, LP	FMV	30,062,475.	30,062,475.
SPO PARTNERS II, LP	FMV	179,878,401.	179,878,401.
SYCAMORE PARTNERS (CAYMAN)	FMV	4,453,554.	4,453,554.
SYCAMORE PARTNERS, LP	FMV	1,247,423.	1,247,423.
TA XI, LP	FMV	8,000,540.	8,000,540.
URBAN OIL AND GAS	FMV	20,015,568.	20,015,568.
VALIANT CAPITAL PARTNERS	FMV	26,953,834.	26,953,834.
VALIANT CAPITAL PARTNERS OFFSHORE	FMV	181,219,297.	181,219,297.

VARDE FUND IX, LP	FMV	106,729,379.	106,729,379.
VARDE FUND IX-A, LP	FMV	74,321,960.	74,321,960.
VARDE FUND X (B)	FMV	31,914,549.	31,914,549.
WESTBRIDGE CROSSOVER FUND, LLC	FMV	10,928,491.	10,928,491.
YORKTOWN ENERGY PARTNERS IX	FMV	19,838,286.	19,838,286.
YUANTAI INVESTMENT PARTNERS	FMV	5,207,600.	5,207,600.
Total to Form 990-PF, Part II, line 13		3,582,072,232.	3,582,072,232.

Form 990-PF	Depreciation of Assets Not Held for Investment	Statement 17
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Description	Cost or Other Basis	Accumulated Depreciation	Book Value
Charitable Use Property - Land	29,877,647.	0.	29,877,647.
Charitable Use Property - Buildings	6,472,779.	4,518,418.	1,954,361.
Charitable Use Property - Improvements	42,499,604.	7,385,764.	35,113,840.
Charitable Use - Office Furnishings and Equipment	9,510,221.	6,247,467.	3,262,754.
Total To Fm 990-PF, Part II, ln 14	88,360,251.	18,151,649.	70,208,602.

Form 990-PF	Other Assets	Statement 18
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Description	Beginning of Yr Book Value	End of Year Book Value	Fair Market Value
Nature Conservancy, The	20,000,000.	20,000,000.	20,000,000.
Low Income Investment Fund	11,859,021.	11,859,021.	11,859,021.
Sea Change Investment Fund, LLC	10,000,000.	10,000,000.	10,000,000.
Nature Conservancy, The Resources Legacy Fund	0.	5,234,750.	5,234,750.
Save the Redwoods League	5,000,000.	5,000,000.	5,000,000.
African Population & Health Research Centre, Inc.	5,000,000.	5,000,000.	5,000,000.
Truckee Donner Land Trust	2,350,000.	3,111,112.	3,111,112.
Western Rivers Conservancy	3,200,000.	3,000,000.	3,000,000.
Conservation Fund, The	0.	3,000,000.	3,000,000.
Sacramento Valley Conservancy	0.	2,790,000.	2,790,000.
Sempervirens Fund	2,500,000.	2,500,000.	2,500,000.
YMCA of Silicon Valley	0.	2,500,000.	2,500,000.
Bay Institute Aquarium Foundation, The	2,600,000.	2,400,000.	2,400,000.
City of Mountain View	3,200,000.	2,400,000.	2,400,000.
Planned Parenthood Mar Monte	2,450,367.	2,272,924.	2,272,924.
Family Guidance Association of Ethiopia	0.	2,000,000.	2,000,000.
	1,755,351.	1,755,351.	1,755,351.

Marie Stopes International	2,895,170.	1,702,010.	1,702,010.
Trust for Public Land	2,150,000.	1,622,639.	1,622,639.
416 Holdings	0.	1,500,000.	1,500,000.
GuideStar USA, Inc.	1,500,000.	1,500,000.	1,500,000.
Planned Parenthood Mar Monte	2,750,000.	1,500,000.	1,500,000.
BRAC Africa Microfinance, Ltd.	1,523,962.	1,269,968.	1,269,968.
Shelter Network/Women's Recovery Association of San Mateo County	1,283,042.	1,170,249.	1,170,249.
Samaritan House	1,944,448.	1,166,672.	1,166,672.
Okizu Foundation	1,474,000.	1,105,500.	1,105,500.
Root Capital Inc	500,000.	1,100,000.	1,100,000.
Partners for Development	1,500,000.	1,070,000.	1,070,000.
California Economic Development Lending Initiative	1,000,000.	1,000,000.	1,000,000.
Western Rivers Conservancy	1,000,000.	1,000,000.	1,000,000.
Wilderness Land Trust, The	975,000.	975,000.	975,000.
Ecotrust Forests, LLC	954,099.	917,533.	917,533.
Conservation Fund, The	2,500,000.	900,000.	900,000.
Georgiana Bruce Kirby Preparatory School	1,025,000.	849,500.	849,500.
Western Rivers Conservancy	0.	830,000.	830,000.
Central Coast YMCA	1,100,000.	700,000.	700,000.
Guttmacher Institute, Inc.	766,336.	699,663.	699,663.
Pacific Repertory Theatre	0.	400,000.	400,000.
San Jose Institute of Contemporary Art	500,000.	349,792.	349,792.
International Species Information System	618,500.	306,000.	306,000.
Ecotrust Fisheries	266,782.	266,782.	266,782.
Bank of America Community Development Bank	277,634.	261,864.	261,864.
Homeless Services Center	330,995.	255,995.	255,995.
Boys & Girls Clubs of Monterey County	324,958.	206,000.	206,000.
Audubon Nature Institute, Inc.	818,181.	0.	0.
California Economic Development Lending Initiative	768,886.	0.	0.
Elkhorn Slough Foundation	200,000.	0.	0.
Feather River Land Trust	949,671.	0.	0.
Napa County Land Trust	1,500,000.	0.	0.
Watsonville Wetlands Watch	7,295.	0.	0.
Western Rivers Conservancy	3,164,000.	0.	0.
To Form 990-PF, Part II, line 15	106,482,698.	109,448,325.	109,448,325.

Form 990-PF	Other Liabilities	Statement	19
<u>Description</u>		<u>BOY Amount</u>	<u>EOY Amount</u>
Deferred Excise Tax		24,728,608.	19,445,616.
Total to Form 990-PF, Part II, line 22		24,728,608.	19,445,616.

Form 990-PF	Name of Foreign Country in Which Organization has Financial Interest	Statement	20
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Name of Country

- United Kingdom
- Ireland
- Ethiopia
- Australia
- Canada
- Switzerland
- Denmark
- Malaysia
- Singapore
- Sweden
- Japan
- South Africa
- Guernsey
- Netherlands
- Hong Kong
- Poland

Form 990-PF

Transfers to Controlled Entities
Part VII-A, Line 11

Statement 21

Name of Controlled Entity

Employer ID No

Activum SG Feeder Fund I C, LP

98-0617195

Address

Ordnance House, 31 Pier Road
St. Helier, Jersey, JERSEY JE48PW

Description of Transfer

Capital contributions to our passive investment in this entity

Amount
of Transfer

2,888,277.

Name of Controlled Entity

Employer ID No

Monterey Bay Aquarium Research Institute

77-0150580

Address

7700 Sandholt Road
Moss Landing, CA 95039-0628

Description of Transfer

Grants paid

Amount
of Transfer

18,000,000.

<u>Name of Controlled Entity</u>	<u>Employer ID No</u>
The PackPar Fund	00-0000000
<u>Address</u>	
PO Box 309 Grand Cayman, CAYMAN ISLANDS KY1-1004	
<u>Description of Transfer</u>	
Capital contributions to our passive investment in this entity	
	<u>Amount of Transfer</u>
	30,173,135.
<u>Total Amount of Transfers to Controlled Entities</u>	<u>51,061,412.</u>

Form 990-PF	Transfers From Controlled Entities Part VII-A, Line 11	Statement 22
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Name of Controlled Entity	Employer ID No
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LACV Limited	00-0000000
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Address

Craigmuir Chambers, PO BOX 71
Road Town, Tortola, BRITISH VIRGIN ISLANDS

Description of Transfer

Capital contributions to our passive investment in this entity

Amount
of Transfer

23,000,000.

Name of Controlled Entity	Employer ID No
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Activum SG Feeder Fund I C, LP	98-0617195
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Address

Ordnance House, 31 Pier Road
St. Helier, Jersey, JERSEY JE48PW

Description of Transfer

Distributions from our passive investment in this entity

Amount
of Transfer

1,276,808.

Total Amount of Transfers from Controlled Entities	24,276,808.
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<u>Name of Controlled Entity</u>	<u>Employer ID No</u>
The PackPar Fund	00-0000000

Address

PO Box 309
Grand Cayman, CAYMAN ISLANDS KY1-1004

Form 990-PF	Part VIII - List of Officers, Directors Trustees and Foundation Managers	Statement 24
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<u>Name and Address</u>	<u>Title and Avrg Hrs/Wk</u>	<u>Compen- sation</u>	<u>Employee Ben Plan Contrib</u>	<u>Expense Account</u>
Susan Packard Orr (See Stmt 29) 300 Second Street Los Altos, CA 94022	Chairman 4.00	0.	0.	0.
Nancy Packard Burnett (See Stmt 29) 300 Second Street Los Altos, CA 94022	Vice Chairman 2.00	0.	0.	0.
Julie E. Packard (See Stmt 29) 300 Second Street Los Altos, CA 94022	Vice Chairman 3.00	0.	0.	0.
Carol S. Larson (See Stmt 29) 300 Second Street Los Altos, CA 94022	President/CEO 40.00	572,731.	124,352.	0.
George Vera (See Stmt 29) 300 Second Street Los Altos, CA 94022	Vice President/CFO 40.00	531,490.	47,841.	0.
Craig T. Neyman (See Stmt 29) 301 Second Street Los Altos, CA 94023	Vice President/CFO 40.00	386,020.	20,737.	0.
Chris DeCardy (See Stmt 29) 300 Second Street Los Altos, CA 94022	Vice President/Dir. of Pro 40.00	344,724.	79,608.	0.

John H. Moehling (See Stmt 29) 300 Second Street Los Altos, CA 94022	Chief Investment Officer 40.00	1,541,613.	144,672.	0.
Mary Anne Rodgers (See Stmt 29) 300 Second Street Los Altos, CA 94022	Secretary/General Counsel 40.00	314,831.	89,386.	0.
Edward W. Barnholt (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 3.00	0.	0.	0.
Jason K. Burnett (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
Sierra Burnett Clark (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
Linda Griego (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
Donald Kennedy (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
Linda Mason (See Stmt 29) 301 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
David Orr (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
William K. Reilly (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
Louise Stevens (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
Colburn S. Wilbur (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 4.00	0.	0.	0.
Ward W. Woods (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
Totals included on 990-PF, Page 6, Part VIII		<u>3,691,409.</u>	<u>506,596.</u>	<u>0.</u>